走進數位金融

7th December, 2023
Room 602, Information Science Building, NCHU (Campus map)
國立中興大學, 資訊科學大樓, 602室

Moving into Digital Finance

Machine Learning & Finance
Cryptos
Algorithms
Fintech

Academic speakers

Joerg Osterrieder
Bern University of Applied Sciences

Meng-Jou Lu
Asia University

Wolfgang Karl Härdle
Humboldt University of Berlin

Codruța Mare
Babeș-Bolyai University, Romania

Selected papers are invited for peer-reviewed publication in Digital Finance (Springer)

| Organizer

The 16th NYCU International Finance Conference

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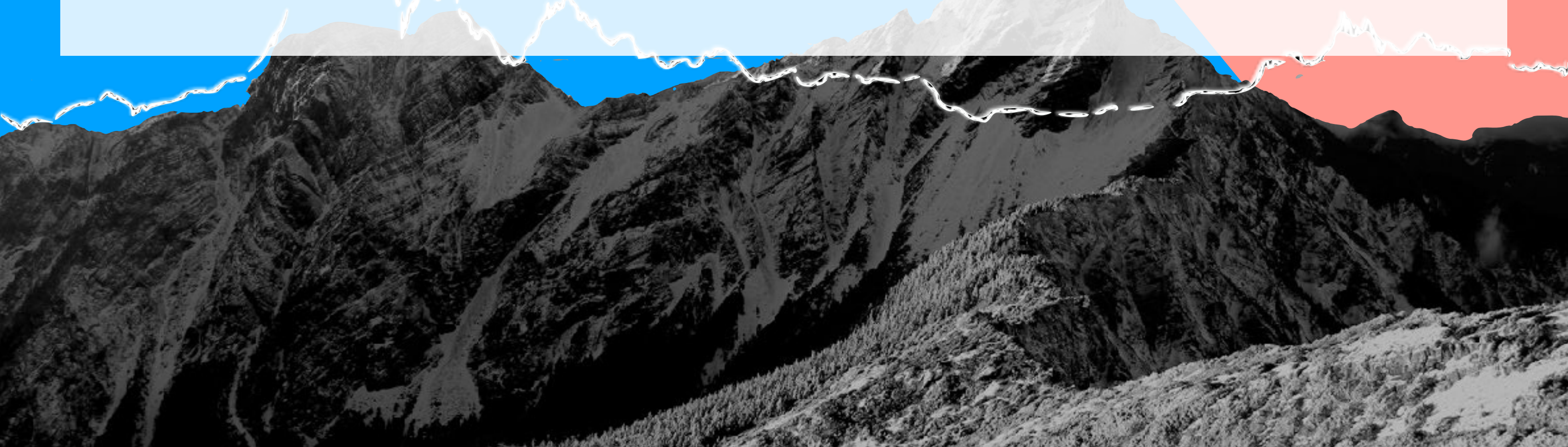
Time (TW)	Topic
0900-0920	Nicole KÖNIGSTEIN, Ethical considerations and transparency for FINTECH
0920-0940	Meng-Jou LU, What risk bear Crypto indices?
0940-1000	Jörg OSTERRIEDER, Share Buyback - A genetic algorithm approach
1000-1020	Wolfgang Karl HÄRDLE, Financial Risk Meter for Cryptos
1020-1040	Xiaorui ZUO, Sentiment analysis for Emojis (online)
1040-1100	Codruța MARE, Women in Fintech
1100-1120	Huei-Wen TENG, BTC a commodity or asset?
1120-1140	Matus HORVATH, Spektral Risk for Cryptos



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Academic Speakers

Joerg Osterrieder is Associate Professor of Finance and Artificial Intelligence at the University of Twente in the Netherlands, Professor of Sustainable Finance at Bern Business School in Switzerland, and Advisor on Artificial Intelligence to the ING Group's Global Data Analytics Team. He has more than 15 years of experience in financial statistics, quantitative finance, algorithmic trading, and the digitization of the finance industry. Joerg is the Chair of the European COST Action 19130 Fintech and Artificial Intelligence in Finance, an interdisciplinary research network comprised of over 300 researchers from 51 countries globally.

Meng-Jou Lu is assistant professor at the Department of Finance at Asia University. Before joining Asia University, she was research fellow in NUS Risk Management Institute and research assistant at the Humboldt University of Berlin. Her researches cover the complex multivariate structure of financial time series and its corresponding risk measurement and management.

Wolfgang Karl Härdle is a professor at the Faculty of Economics at the Humboldt University of Berlin. His research focus is on nonparametric statistics and quantitative finance. He is author of well-recognised textbooks, including Applied Multivariate Statistical Analysis, Statistics of Financial Markets: an Introduction. He is also co-founder of CRIX, a crypto-currency index, and Financial risk meter (FRM). He organises his, research partners' and students' researches under an ecosystem compose of Blockchain Research Centre (BRC) for data, Quantinar for learning, and Quantlet for reproducible research. He is also a visiting professor at the Wang Yanan Institute for Studies in Economics (WISE) of Xiamen University, China, and head of the International Research Training Group "High Dimensional Non Stationary Time Series" (ITRG 1792).

Codruța MARE is Prof. of Statistics and Econometrics at the Dep. of Statistics-Forecasts-Mathematics, PhD coordinator in Cybernetics and Statistics, and the Scientific Director of the Interdisciplinary Centre for Data Science, Babes-Bolyai University, Cluj-Napoca, Romania. She is currently the Grant Award Coordinator and MC member for Romania of the Cost Action CA 19130 FinAI – Fintech and Artificial Intelligence in Finance – Towards a Transparent Financial Industry, 2020-2024, fin-ai.eu. Her interests are related to Econometrics and Spatial Econometrics applied for daily life. She has also conducted data analysis research and consultancy for public institutions (The World Bank, European Commission, Romanian Ministry of Structural Funds, Cluj-Napoca City Hall, etc.) and for private companies, both SMEs and multinational corporations.

| Organizer

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