26th - 27th April, 2021

Registration link

The 1st Victoria Peak Conference

Machine Learning & Finance

Cryptos

Algorithms

Quantlets

Keynote Speakers

Can Yang
Hong Kong University of Science and Technology

Natalie Packham
Berlin School of Economics and Law

Martin Spindler
University of Hamburg

Jiheng Zhang
Hong Kong University of Science and Technology

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Day1: 26th April 2021

HKT	CET	Talks
16:00-16:30	10:00-10:30	**Deep Generative Model and its Application for Art Synthesis, Can Yang**
16:30-16:50	10:30-10:50	Crypto-backed P2P Lending: Batch Liquidation, Francis Liu
16:50-17:10	10:50-11:10	Financial Trading Powered by Artificial Intelligence and Multi-dimensional Time Series Simulation, Shizhe Diao
17:10-17:30	11:10-11:30	Tea break
17:30-17:50	11:30-12:00	**Hedging Cryptos with Future, Natalie Packham**
18:00-18:20	12:00-12:20	Deep Generative Learning via Schrödinger Bridge, Gefei Wang
18:20-18:40	12:20-12:40	CRRIX - A Regulatory Risk Index for Cryptocurrencies, Xinwen Ni

Day2: 27th April 2021

HKT	CET	Talks
16:00-16:30	10:00-10:30	**Uniform Inference in High-Dimensional Additive Models, Martin Spindler**
16:30-16:50	10:30-10:50	Learning Hybrid Representations for Automatic 3D Vessel Centerline Extraction, Jiafa He
16:50-17:10	10:50-11:10	Trespassing Random Forest with a pointed stick for self defence, Kainat Khowaja
17:10-17:30	11:10-11:30	Tea break
17:30-17:50	11:30-12:00	**Consensus Mechanism Design based on Structured DAGs, Jiheng Zhang**
18:00-18:20	12:00-12:20	Understanding Smart Contracts, Elizaveta Zinovyeva
18:20-18:40	12:20-12:40	Rodeo or Ascot: which hat to wear at the crypto race?, Konstantin Häusler, Hongyu Xia

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Keynote Speakers

Can Yang is the professor in department of Mathematics of Hong Kong University of Science and Technology. He is also the director of Health Data Analytics Lab at HKUST and journal reviewer of some top tier journals. Before he joined HKUST, he worked in Yale and Hong Kong Baptist University.

Natalie Packham is the professor of Mathematics and Statistics at Berlin School of Economics and Law. Prior to that she was Assistant Professor of Quantitative Finance at Frankfurt School of Finance & Management, and she spent several years in the investment banking industry. She is also a principal researcher within the IRTG 1792 at Humboldt University Berlin.

Martin Spindler is the professor for Statistics in department for Business Administration of University of Hamburg since 2016. Before that, he was professor in University Mannheim and Massachusetts Institute of Technology, and researcher in Max Planck Society. His research interest is econometrics and statistics with applications to Finance.

Jiheng Zhang is the professor in Department of Industrial Engineering and Decision Analytics and Department of Mathematics. His research interests are in the areas of service operations management, queueing system and applied probability. He received both PhD and M.S. degrees in operations research from Georgia Institute of Technology.

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