2023 Hong Kong Conference for Fintech, AI, and Big Data in Business

香港金融科技，人工智能和商业大数据学术会议

June 2-3, 2023

Host Institution:
主办单位：
City University of Hong Kong
香港城市大学

Hybrid Mode
线上线下混合会议

The best paper will be awarded USD 1000.
最佳论文将奖励1000美元
The best discussant will be awarded USD 1000.
最佳讨论者将奖励1000美元

KEYNOTE SPEAKERS
主讲嘉宾

Bryan Kelly
Professor of Finance at Yale University

Whitney Newey
Ford Professor of Economics at Massachusetts Institute of Technology

Dacheng Xiu
Professor of Econometrics and Statsitics at University of Chicago

Guofu Zhou
Professor of Finance and Statsitics at Washington University in St. Louis

香港城市大學
City University of Hong Kong

LAB for AI-POWERED FINTECH

Wechat

Website

https://cityuhkfintech.com/

2023 HONG KONG CONFERENCE FOR FINTECH, AI, AND BIG DATA IN BUSINESS

Wechat

Website

June 2nd - June 3rd, 2023
Room 8-210, Lau Ming Wai Academic Building
City University of Hong kong

CityU
香港城市大學
City University of Hong Kong

LAB for
AI-POWERED FINTECH

2023 Hong Kong Conference for Fintech, AI, and Big Data in Business

June 2nd - June 3rd, 2023 | Hong Kong

We invite interested scholars to the 2023 Hong Kong Conference for Fintech, AI, and Big Data in Business. The two-day meeting will be held in **hybrid mode**.

Date & Time

The conference will be held on Friday, June 2nd, from 8:50 am to 6:10 pm, and on Saturday, June 3rd, from 8:50 am to 5:00 pm, in Hong Kong time (UTC+8).

Keynote Speakers:

Bryan Kelly (Yale University)

Whitney Newey (Massachusetts Institute of Technology)

Dacheng Xiu (University of Chicago)

Guofu Zhou (Washington University in St. Louis)

Best Paper Award: The best paper will be awarded USD 1000.

Best Discussant Award: The best discussant will be awarded USD 1000.

Registration & Location

Registration is free. The conference will be held at Room LAU-8-210, the City University of Hong Kong. For online and onsite participants, registration is available on the conference website <https://cityuhkfintech.com/registration/ >, and the Zoom information will be sent to registered participants.

Presentation Format

50 minutes per talk: 30 minutes for presentation; 15 minutes for discussion; remaining time for Q&As.

Day 1 - Friday, June 2nd, 2023	
9:00am – 9:10am	**Opening Remark – Alan Wan** (City University of Hong Kong)
	1st Session (Chair: **Alan Wan**, City University of Hong Kong)
9:10am – 10:10am	**Keynote Talk 1:** *Risk Momentum: A New Class of Price Patterns* **Guofu Zhou** (Washington University in St. Louis)
10:10am – 10:30am	**COFFEE BREAK**
10:30am – 11:20am	Wisdom of the Institutional Crowd: Implications for Anomaly Returns
	Presenter: AJ Chen (University of Southern California), Gerard Hoberg (University of Southern California), **Miao Ben Zhang** (University of Southern California) Discussant: **Dashan Huang** (Singapore Management University)
11:20am – 12:10pm	Cyber Income Inequality
	Presenter: Li Liao (Tsinghua University), Chen Lin (University of Hong Kong), Lu Liu (Tsinghua University), Xincheng Wang (University of Hong Kong), **Yang You** (University of Hong Kong) Discussant: **Will Liu** (City University of Hong Kong)
12:10pm – 2:10pm	**LUNCH BREAK**
	2nd Session (Chair: **Junbo Wang**, City University of Hong Kong)
2:10pm – 3:10pm	**Keynote Talk 2:** *The Statistical Limit of Arbitrage* **Dacheng Xiu** (University of Chicago)
3:10pm – 4:00pm	The Social Signal
	Presenter: J. Anthony Cookson (University of Colorado at Boulder), **Runjing Lu** (University of Alberta), William Mullins (University of California San Diego), Marina Niessner (University of Pennsylvania) Discussant: **Zhengyang Xu** (City University of Hong Kong)
4:00pm – 4:20pm	**COFFEE BREAK**
4:20pm – 5:10pm	The Limits of Big Data: Data Manipulation in Credit Lending Markets
	Presenter: Uday Rajan (University of Michigan), **Yan Xiong** (Hong Kong University of Science and Technology) Discussant: **Moris Strub** (Southern University of Science and Technology)
5:10pm – 6:00pm	Visual Information in the Age of AI: Evidence from Corporate Executive Presentations
	Presenter: Sean Cao (University of Maryland College Park), Yichen Cheng (Georgia State University), **Meng Wang** (Georgia State University), Yusen Xia (Georgia State University), Baozhong Yang (Georgia State University) Discussant: **Gang Li** (Chinese University of Hong Kong)
6:10pm – 8:30pm	**DINNER (By Invitation)**

Day 2 - Saturday, June 3rd, 2023

9:00am – 9:10am	**Opening Remark – Joe Qin** (City University of Hong Kong)
	3rd Session (Chair: **Qi Wu**, City University of Hong Kong)
9:10am – 10:10am	**Keynote Talk 3:** *Automatic Debiased Machine Learning via Neural Nets* **Whitney Newey** (Massachusetts Institute of Technology)
10:10am – 10:30am	**COFFEE BREAK**
10:30am – 11:20am	Just Look: Knowing Peers with Image Representation
	Presenter: **Tomasz Kaczmarek** (Poznan University of Economics and Business), Kuntara Pukthuanthong (University of Missouri) Discussant: **Junye Li** (Fudan University)
11:20am – 12:10pm	Confident Risk Premiums and Investments using Machine Learning Uncertainties
	Presenter: **Rohit Allena** (University of Houston) Discussant: **Xiao Qiao** (City University of Hong Kong)
12:10pm – 2:10pm	**LUNCH BREAK**
	4th Session (Chair: **Bing Han**, University of Toronto)
2:10pm – 3:10pm	**Keynote Talk 4***: The Virtue of Complexity* **Bryan Kelly** (Yale University)
3:10pm – 3:30pm	**COFFEE BREAK**
3:30pm – 4:20pm	Why Are There So Many Cryptocurrency Exchanges?
	Presenter: **Junyi Hu** (Fudan University), Jinfei Sheng (University of California, Irvine), Anthony Lee Zhang (University of Chicago) Discussant: **Simon Trimborn** (University of Amsterdam)
4:20pm – 5:10pm	Missing Financial Data
	Presenter: Svetlana Bryzgalova (London Business School), **Sven Lerner** (Stanford University), Martin Lettau (University of California at Berkeley), Markus Pelger (Stanford University) Discussant: **Lingxiao Zhao** (Peking University HSBC Business School)
5:10pm – 5:20pm	Best paper and discussant awards

Program Committee

We thank the Program Committee for their valuable service to the conference.

Internal Members at CityU	External Members
Gavin Feng	Simona Abis (Columbia University)
Jingyu He	Chuanglian Chen (Jinan University)
Xiao Qiao	Jay Cao (Chinese University of Hong Kong)
Qi Wu	Will Cong (Cornell University)
	Zhanhui Chen (Hong Kong University of Science and Technology)
Alan Wan	
Junbo Wang	Kay Giesecke (Stanford University)
Zhengyang Xu	Dashan Huang (Singapore Management University)
Houmin Yan	Yiping Huang (Peking University)
	Fuwei Jiang (Central University of Finance and Economics)
	Alan Kwan (University of Hong Kong)
	Bin Li (Wuhan University)
	Jiasun Li (George Mason University)
	Junye Li (Fudan University)
	Asaf Manela (Washington University in St. Louis)
	Stefan Nagel (University of Chicago)
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	Kuntara Pukthuanthong (University of Missouri)
	Markus Pelger (Stanford University)
	Nicholas Polson (University of Chicago)
	Alberto Rossi (Georgetown University)
	Gustavo Schwenkler (Santa Clara University)
	Ruey Tsay (University of Chicago)
	Simon Trimborn (University of Amsterdam)
	Junbo Wang (Louisiana State University)
	Xiaoyan Zhang (Tsinghua University)

CityU Internal Organizer

External Co-organizer

位置圖
Location Plan

N

澤安中心
Chak On Centre

邵逸夫創意媒體中心
Run Run Shaw Creative Media Centre

Hall 10

胡應湘爵士伉儷堂
Sir Gordon and Lady Ivy Wu Hall
(Hall 9)

葉養玉卿堂
Yip Yuen Yuk Hing Hall
(Hall 8)

賽馬會敬賢堂
JC Humanity Hall
(Hall 1)

Hall 11

賽馬會群萃堂
JC Harmony Hall
(Hall 7)

Tai Hang Avenue

李兆基堂
Lee Shau Kee
Hall (Hall 6)

學生宿舍
Student Residence

匯豐業昕堂
HSBC Prosperity
Hall (Hall 2)

Cornwall Street

陳瑞球堂
Chan Sui Kau
Hall (Hall 5)

李達三葉耀珍學術樓
Li Dak Sum Yip Yio Chin
Academic Building

賽馬會群智堂
JC Academy Hall
(Hall 4)

戶外籃球場
Outdoor
Basketball Court

校友樂聚堂
Alumni Civility
Hall (Hall 3)

石硤尾公園
Shek Kip Mei Park

Service Entrance

劉鳴煒學術樓
Lau Ming Wai Academic Building

小屋
Footpath

南山苑
Nam Shan Yuen

游泳池
Swimming Pool

中國銀行(香港)綜合樓
Bank of China (Hong Kong)
Complex

德智苑
Tak Chee Yuen

往港鐵石硤尾站
To MTR
Shek Kip Mei Station

南山樓
Nam Shan Building

Tai Hang Tung Road

Nam Shan Chuen Road

鄭翼之樓
Cheng Yick-chi
Building

楊建文學術樓
Yeung Kin Man Academic Building

方潤華樓
Fong Yun-wah
Building

車輛入口
Car Entrance

達之路 Tat Chee Avenue

楊裳民樓
Mong Man-Wai
Building

小屋 Footpath

行人入口
Pedestrian Entrance

地下通道
Subway

又一城
Festival Walk

External
Laboratories

往裕民街
To Yuen Street

桃源樓
To Yuen
Building

學術交流大樓
Academic Exchange
Building

往港鐵九龍塘站
To MTR
Kowloon Tong Station

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