

# 2023 KAFE-SKKU International Conference on Finance and Economics Call for Papers and Participants



On **October 26** (**Thursday**), the Korean Association of Financial Engineering (KAFE) and Sungkyunkwan University (SKKU) will co-host an international conference on finance and economics in Seoul, under the auspices of SKKU International Affairs Division, SKKU ICT Challenge and Advanced Network of HRD Program, and SKKU Global Finance Research Center. This conference will be held in collaboration with our long-standing partner, the Japanese Association of Financial Econometrics and Engineering (JAFEE). We will invite Editors of several high-ranking SSCI (Web of Science: Social Sciences Citation Index<sup>TM</sup>) journals and top-notch scholars as our keynote speakers. We highly encourage onsite presentations, however, we will allow online presentations (in the case of renowned scholars), and pre-recorded video presentations in exceptional cases.

# **Date and Location**

October 26 (Thursday), 2023; Sungkyunkwan University, Seoul, Korea

## **Paper Submission and Registration**

All submissions should be sent by email to Doojin Ryu (<u>sharpjin@skku.edu</u>). Paper Title and Author Details (see *Conference Registration Form* below) should be submitted <u>by August 31</u>. Complete papers or (1-page) abstracts with full author details should be submitted <u>by September 30</u>. There are NO registration, paper submission, or publication fees associated with this conference.

## **Topics**

All topics in the fields of finance and economics can be presented. Research of contemporary trends in the digital economy and finance, as well as interdisciplinary studies, are welcomed. Suggested topics include: •*ESG*: Corporate Governance; Energy & Environment; Gender Issues; Green Finance; Sustainable Investing •*Asset Management (AM)*: Automated AM; Outsourced Chief Investment Officer (OCIO); Pension Funds •*AI and Financial Economics*: Algorithmic Trading; Big Data; Chat GPT; Machine Learning •*Digial Finance and Economy*: Bitcoin; CBDC; Cryptocurrency; Digital Currency Exchanges •*Financial Engineering*: Financial Derivatives; High-Frequency Trading; Interdisciplinary Finance •*Recent Trends in Economic Research*: Applied Economics; Microeconomics; Macroeconomics

# **Publication Opportunity (Optional)**

Onsite participants have the option of submitting their papers for dual submission to the Investment Analyst Journal (https://www.editorialmanager.com/iaj), a leading SSCI journal published by Taylor & Francis. Please include the acknowledgment in the cover letter: "This paper was presented at the 2023 KAFE-SKKU International Conference on Finance and Economics."

## **Keynote and Invited Speakers**

- Batten, Jonathan (Editor-in-chief, Journal of International Financial Markets, Institutions & Money, SSCI)
- Szilagyi, Peter (Editor-in-chief, Journal of Multinational Financial Management, SSCI)
- Webb, Robert (Paul Tudor Jones II Eminent Research Professor, UVA McIntire School of Commerce)
- Hu, Jianfeng (TBA)
- TBA

## Conference Registration Form (send it to <a href="mailto:sharpjin@skku.edu">sharpjin@skku.edu</a>)

	Name	Nationality	Affiliation	Position	E-mail
<b>Presenting Author</b>					
Co-Author 1					
Co-Author 2					
Paper Title					
Presenting Author's Phone number					

Doojin Ryu, President of the Korean Association of Financial Engineering

## **Biographies of Keynote and Invited Speakers**

Jonathan Batten (Editor-in-chief, Journal of International Financial Markets, Institutions & Money)



Jonathan Batten is a Professor in Finance at RMIT University, Melbourne, Australia, an Honorary Professor in the Discipline of Management at the University of Science Malaysia, and an Honorary Chair Professor at the East China University of Science & Technology. He worked as a Professor in Finance at key universities in the Asia-Pacific region including the Hong Kong University of Science & Technology and Seoul National University. He is the managing editor of the Journal of International Financial Markets Institutions & Money (SSCI, IF=4.0), co-editor of Finance Research Letters (SSCI, IF=10.4), and senior editor of Elsevier's highly ranked Emerging Markets Review (SSCI, IF=4.8). Prior to working in academia, he held senior treasury

and risk management positions with several institutions including Bank of Tokyo, Credit Lyonnais, IBM Consulting, and Reuters Ltd.

#### Peter Szilagyi (Editor-in-chief, Journal of Multinational Financial Management)



Peter G. Szilagyi is a Professor of Finance at EDHEC Business School. He is the Editor of Elsevier's Journal of Multinational Financial Management (SSCI, IF=4.2). He is also the Subject Editor at Emerging Markets Review (SSCI) and the Journal of International Financial Markets, Institutions & Money (SSCI), and Associate Editor at Finance Research Letters (SSCI). He has previously served at Central European University and Cambridge Judge Business School, and held a research fellowship at Oxford Saïd Business School. He holds a Ph.D. from Tilburg University. He has held research grants with the SWIFT Institute, Emittenti Titoli, and the European Corporate Governance Training Network, served on the annual meeting program

committee of the European Finance Association, and held consulting assignments with the World Bank and the Asian Development Bank. Before entering academia he worked for the BBC World Service.

#### Robert Webb (Paul Tudor Jones II Research Professor, UVA McIntire School of Commerce)



Bob Webb is the Paul Tudor Jones II Eminent Research Professor at the McIntire School of Commerce, University of Virginia, and the former Editor-in-Chief of the *Journal of Futures Markets* (SSCI) for 24 years. His background includes: trading fixed-income securities for the World Bank; trading and designing new financial futures and options contracts for the Chicago Mercantile Exchange; analyzing the effects of deregulating the financial services industry at the Executive Office of the President, Office of Management and Budget; examining issues on international futures markets at the U.S. Commodity Futures Trading Commission. His research interests include: trading and market microstructure issues; the effects of taxation on investment

decisions; risk management; pension and other investment funds. He earned his M.B.A. and Ph.D. degrees in finance from the University of Chicago.

Jianfeng Hu (TBA)

TBA