

The 3rd KAFE-JAFEE International Conference on Financial Engineering

Busan International Finance Center (BIFC), Busan, July 17-18, 2019

On July 17-18, 2019, the Korean Association of Financial Engineering (KAFE) and the Japanese Association of Financial Econometrics and Engineering (JAFEE) will jointly hold an international conference on financial engineering.

Paper Submission

All submissions should be sent by email to the KAFE office (kafe2019@changwon.ac.kr). Abstract and Author Details (short biography) should be submitted **until June 21**. The full paper should be submitted **until July 5**. There is no registration fee, no submission fee, and no publication fee.

Topics

Papers are solicited in all aspects of finance, but we especially welcome papers that address one of the topics below:

- Asia-Pacific Financial Markets
- Algorithm Trading and Machine Learning
- Asset Pricing and Investments
- Big Data and Market Microstructure
- Blockchain and Cryptocurrency
- Derivatives Markets
- Financial Econometrics and Financial Statistics
- Fintech, Robo-advisor, and Internet-only Bank
- Mathematical Finance and Financial Engineering

Publication Opportunity

Based on our partnership with journals, we provide publication opportunities for all presented papers.

- Journal of Futures Markets* (SSCI)
- Investment Analysts Journal* (SSCI)
- Asia-Pacific Financial Markets* (SCOPUS)

Keynote Speakers

- Prof. Hyeng Keun Koo (Ajou University)
- Prof. Yuta Koike (University of Tokyo)
- Prof. Hedeatsu Tsukahara (Seijo University)
- Prof. Robert I. Webb (University of Virginia)

Organizers

Chung-Hyun Chung (chchung@changwon.ac.kr), President, *Korean Association of Financial Engineering*

Hedeatsu Tsukahara, President, *Japanese Association of Financial Econometrics and Engineering*

Doojin Ryu (sharpiin@skku.edu), Vice President, *Korean Association of Financial Engineering*

Jiro Akahori, Editor-in-Chief, *Asia-Pacific Financial Markets*