June 11, Friday

ZOOM ID: 853 6977 2534 Passcode : 203664

9:00-9:30	Opening Ceremony
Session I (Financial Math) Chair: Yiqing Lin (Shanghai Jiao Tong University)	
Invited Talk	
9:30-10:15	Neng Wang (Columbia University) *Leverage dynamics under costly equity issuance*
Contributed Talks	
10:15-10:45	Min Dai (National University of Singapore) *Bitcoin Mining and Electricity Consumption*
10:45-11:15	Chao Zhou (City University of Hong Kong & NUS) *Portfolio diversification and model uncertainty*
11:15-11:45	Samuel Drapeau (Shanghai Jiao Tong University) *On detecting spoofing strategies in high frequency trading*
11:45-12:15	Xiaolu Tan (Chinese University of Hong Kong) *A principal-agent problem with the optimal exit contract*
Session II (Machine Learning) Chair: Zhiqin Xu (Shanghai Jiao Tong University)	
Invited Talk	
14:00-14:45	Wei Cai (Southern Methodist University) *Multiscale forward and backward DNN methods for quasi-linear parabolic PDEs of high dimensions*
Contributed Talks	
14:45-15:15	Hui Ji (National University of Singapore) *Self-supervised deep learning for imaging science*
15:15-15:45	Qianxiao Li (National University of Singapore) *Approximation theory for machine learning and dynamical systems*
15:45-16:15	Yaoyu Zhang (Shanghai Jiao Tong University) *Phase diagram for two-layer ReLU neural networks at infinite-width limit*
16:15-16:45	Zhiqin Xu (Shanghai Jiao Tong University) *Occam's Razor in neural network*

June 12, Saturday

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Session III (Statistics) Chair: Shan Luo (Shanghai Jiao Tong University)	
Invited Talk	
9:00-9:45	Ming-Yen Cheng (Hong Kong Baptist University) *Nonparametric specification tests for cross-sectional and panel stochastic frontier models*
Contributed Talks	
9:45-10:15	Cheng Li (National University of Singapore) *Bayesian fixed-domain asymptotics for covariance parameters in Gaussian random field models*
10:15-10:45	Jialiang Li (National University of Singapore) *AdaBoost semiparametric model averaging prediction for*