2022 SKKU International Conference: Trends in Digital Economy and Finance

On **May 13** (Korea Standard Time; KST), the Academic Affairs Division of Sungkyunkwan University (SKKU) and the SKKU Economics Brain Korea (BK) 21 Program ("Education & Research Program for Sound Growth of the Korean Economy in the Digital Era") co-host an "**online**" international conference on finance and economics. SKKU is the oldest academic institution in Korea and traces its origin back over 600 years. SKKU is also Korea's top, private university. It is ranked #97 in the QS World University Rankings and #14 in the Times Higher Education (THE) Asian rankings. At this 2022 conference, The chief editors of high-ranking SSCI (Web of Science: Social Sciences Citation Index™) journals join us as keynote and invited speakers.

Date and Location

May 13 (Friday), 2022 (Korea Standard Time); Sungkyunkwan University, Seoul, Korea (**Online Webex™**)

Paper Submission and Registration

All submissions should be sent by email to Prof. Doojin Ryu (sharpjin@skku.edu). Paper Title and Author Details (see *Conference Registration Form* at the end of this document) should be submitted **by April 8**. Complete papers or (1 page) abstracts with full author details should be submitted **by April 15**.

Topics

Basically, all recent 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.

Publication Opportunity (Optional)

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 2022 SKKU International Conference."

Program Chairs

- Cho, Joonmo (Vice President, Academic Affairs Division, SKKU)
- Kim, Sunghyun (Dean, College of Economics, SKKU)
- Ryu, Doojin (Professor, Department of Economics, SKKU)

Keynote Speakers

- Batten, Jonathan (Editor-in-chief, *Journal of International Financial Markets, Institutions & Money*, SSCI)
- Bekaert, Geert (Editor-in-chief, *Journal of Banking & Finance*, SSCI)
- Frijns, Bart (Editor-in-chief, *Journal of Futures Markets*, SSCI)
- Peterson, Richard (CEO and Founder, *MarketPsych*)
- Webb, Robert (Paul Tudor Jones II Research Professor, *UVA McIntire School of Commerce*)

Invited Speakers

- Akahori, Jiro (Professor of Mathematics, *Ritsumeikan University*)
- Chen, Jing (Maggie) (Professor of Financial Mathematics, *Cardiff University*)
- Fung, Joseph (Professor of Finance, *Hong Kong Baptist University*)
- Han, Qian (Professor of Economics, *Xiamen University*)
- Karlsson, Anders (Vice President, *Elsevier*)
- Luo, Xingguo (Professor of Finance, *Zhejiang University*)
- McMillan, David (Professor of Finance, *University of Stirling*)
- Oh, Francis Geeseok (Asia-Pacific CEO, Qraft Technologies)
- Parham, Robert (Professor of Finance, *University of Virginia*)
- Vivian, Robert (Professor of Insurance and Risk Management, *University of the Witwatersrand*)

Biographies of Keynote 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 regions 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, co-editor of Finance Research Letters, and senior editor of Elsevier's highly ranked Emerging Markets Review. 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.

Geert Bekaert (Editor-in-chief, *Journal of Banking & Finance*)

Geert Bekaert is a Professor of Finance at Columbia Business School, New York, USA. His research focus is on international finance, emerging markets, empirical asset pricing, and portfolio management. His thesis won the Zellner Thesis Award in Business and Economic Statistics. Bekaert has published over 70 articles in the Journal of Finance, the Journal of Financial Economics, the Journal of Political Economy, the Review of Financial Studies, and other academic journals. His research has been supported by two NSF grants so far. He is a Managing Editor at the Journal of Banking and Finance. Bekaert is also a research fellow at the Centre for Economic Policy Research and a consultant for the European Central Bank in Frankfurt. With Bob Hodrick, he is the author of a textbook on International Financial Management.

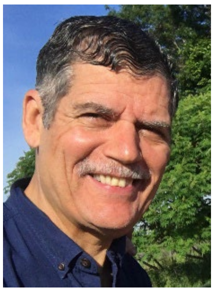
Bart Frijns (Editor-in-chief, *Journal of Futures Markets*)

Bart Frijns is a Professor of Finance at the Open Universiteit in the Netherlands and an Honorary Adjunct Academic at the Auckland University of Technology. He is the Editor-in-Chief of the Journal of Futures Markets, Co-editor of Applied Finance Letters, and Editorial Board Member of the Global Finance Journal. Previously, Bart worked as a full professor at the Auckland University of Technology, where he was the Director of the Auckland Centre for Financial Research. In addition to his academic career, Bart has been an independent academic consultant to an investment service provider and has acted as a consultant on several government-funded projects. Bart has published over 75 international, peer-reviewed articles. His research interests are broad, from financial econometrics and market microstructure to corporate finance. Bart holds a Ph.D. from Maastricht University in the Netherlands.

Richard Peterson (CEO & Founder, *MarketPsych*)

Richard Peterson is CEO and Founder of MarketPsych, a quantitative behavioral economics firm. The Data division produces psychological and macroeconomic data derived from text analytics of news and social media. MarketPsych's data is consumed by the world's largest hedge funds, banks, and governments in more than 25 countries and has been the subject of more than 100 academic papers. Author of "Inside the Investor's Brain" (Wiley, 2007) and "Trading on Sentiment" (Wiley, 2016), Dr. Peterson (M.D.) is an award-winning financial writer. He is a Board-certified psychiatrist, an associate editor of the Journal of Behavioral Finance, published widely in academia, and performed postdoctoral neuroeconomics research at Stanford University. More details: https://en.wikipedia.org/wiki/Richard_L._Peterson

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



Bob Webb is the Paul Tudor Jones II Research Professor at the McIntire School of Commerce, University of Virginia, and the former Editor-in-Chief of the Journal of Futures Markets 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.

Biographies of Invited Speakers

Jiro Akahori (Professor of Mathematics, Ritsumeikan University)

Jiro Akahori is currently a Professor at the Department of Mathematical Sciences, Ritsumeikan University, Japan. He received his Ph.D. Degree in mathematical sciences from the University of Tokyo in 1997. He has done research in stochastic calculus and its applications, focusing on quantitative finance and related areas. He has publications in highly reputed journals in these fields, including Annals of Applied Probability, Mathematical Finance, and Probability Theory and Related Fields. He has been the editor-in-chief of Asia-Pacific Financial Markets (Scopus), the official journal of the Japanese Association of Financial Econometrics and Engineering (JAFEE) since 2008, and he has been vice president of JAFEE since 2013.

Jing (Maggie) Chen (Professor of Financial Mathematics, Cardiff University)

Jing (Maggie) Chen is a Professor of Financial Mathematics at the School of Mathematics, Cardiff University. She holds editorships for the European Journal of Finance (EJF) and IMA Journal of Management Mathematics. She edited special issues in “Hawkes processes in Finance” for EJF and Quantitative Finance. She is involved in multiple Fintech initiatives including Co-I for EPSRC NetworkPlus for Financial Services, PI for Wales Data Nation Acceleration Super Sprint Project, lead for Smart Finance and Fintech SIG in the Data Innovation Research Institution (DIRI), Economic Intelligence theme lead for Cardiff-ONS (Office of National Statistics) strategic partnership, and the Finance and Economics SIG for the Royal Statistical Society.

Joseph Fung (Professor of Finance, Hong Kong Baptist University)

Joe Fung has been serving since 2009 as a member of the Council of Advisors for the Hong Kong Institute for Monetary and Financial Research under the edifice of the Hong Kong Academy of Finance. He is the most published researcher on Hong Kong’s derivatives market. Besides working for over nearly three decades at Hong Kong Baptist University, Professor Fung has held research fellowships and professorships at various universities in Australia, Europe, Japan, New Zealand, Singapore, the U.K., and the U.S.A.; and at the Federal Reserve Bank of Atlanta and Hong Kong Institute for Monetary Research. He had also served as a member of the highly acclaimed Asia Pacific Futures Research Symposium organizing and scientific committee since 2003.

Qian Han (Professor of Financial Economics, Xiamen University)

Qian Han graduated from the Dyson School of Applied Economics and Management, Cornell University, with a Ph.D. degree in Applied Finance. He is a tenured professor at the School of Economics and Wang Yanan Institute for Studies in Economics at Xiamen University. He is the editorial board member of the Journal of Futures Markets, associate editor of the European Journal of Finance, and a guest editor of Quantitative Finance. His opinion on the Chinese capital market development is cited by authoritative news media such as Xinhua News Agency and Bloomberg. Qian has been invited several times by East Asia Forum, a think tank in Australia National University, to contribute his thoughts about the recent Chinese financial markets development.

Anders Karlsson (Vice President, Elsevier)
Anders Karlsson is Vice President of Global Strategic Networks at Elsevier. With Tokyo as a base, he covers the Asia Pacific Region. He has a background in science diplomacy, having headed the Embassy of Sweden Office of Science and Innovation in Tokyo for five years, as well as in academia, having served as Professor of Quantum Photonics at the Royal Institute of Technology – KTH in Sweden for 10 years. He has a Ph.D. in Electrical Engineering, and an MSc in Engineering Physics, also from KTH. At Elsevier, he has been engaged in a variety of projects, such as Elsevier's reports on Sustainability Science, Disaster Science, and Artificial Intelligence. He is a member of Elsevier's sustainability board as well as the Vice-Chair of the Japan branch of the International Association of Science, Technology and Medical Publishers – STM.

Xingguo Luo (Professor of Finance, Zhejiang University)
Xingguo Luo is a Professor in Finance and Deputy Head of the Department of Finance, School of Economics, Zhejiang University. He is also the Executive Director of the Institute of Financial Innovation and Risk Management. He has published research works in the Journal of Financial Markets, Pacific-Basin Finance Journal, International Review of Financial Analysis, and five of them are lead articles. He served as Session Chair for Financial Management Association (FMA, 2010) and Asian Finance Association (AsianFA, 2012) annual meetings, the International Conference on Futures and Other Derivatives (ICFOD 2017, 2018), and conference Co-Chairs for the first and second International Conference on Energy Finance (2016, 2017) and the 8th ICFOD (2019). Currently, he is on the editorial board of the Journal of Futures Markets.

David McMillan (Professor of Finance, University of Stirling)
David McMillan is a professor of Finance at the University of Stirling. He has held a similar position at the University of St Andrews and previous positions at the Universities of Aberdeen and Durham. His research interests include forecasting asset returns and volatility, modeling the linkages between asset prices and macroeconomic variables, and examining the behavior of financial and investor ratios. He has published widely on these topics in internationally respected peer-reviewed journals such as the Journal of Banking and Finance, Journal of International Money and Finance, the Journal of Forecasting, International Journal of Forecasting, and the Oxford Bulletin of Economics and Statistics. He is a senior editor for Cogent Economics and Finance and Cogent Business and Management journals and sits on the editorial board of numerous internationally respected journals, including the European Journal of Finance and the Journal of Asset Management.

Francis Geeseok Oh (Asia-Pacific CEO, Qraft Technologies)
Francis Geeseok Oh is Asia-Pacific CEO and Head of AI ETFs of Qraft Technologies. He is responsible for global sales and business development of Qraft's cutting-edge Artificial Intelligence technologies to financial institutions. He contributes to media such as CNBC, Bloomberg, WSJ, and Financial Times, discussing AI adoption in the financial market. Also, he has appeared as a guest speaker at AI lecture classes, including Oxford Said Business School and Univ. of Hong Kong. Francis has 16 years of industry experience, including ETF powerhouses like Vanguard, Direxion, and Mirae Asset. At Vanguard, Francis Oh was Executive Director of Vanguard Investments Hong Kong Limited, focusing on institutional business development. Before that, He developed Direxion's Asia business and worked at Mirae Asset Global Investments as an ETF/Index and quant portfolio manager in Hong Kong.

Robert Parham (Professor of Finance, University of Virginia)
Robert Parham is a Professor of Finance at the McIntire School of Commerce (Top 7 Business Schools by U.S. News & World Report), University of Virginia. Prior to joining Academia, he was a Captain at the Israeli intelligence corps and Head of the Cybersecurity Academy for Israeli intelligence. His work on media attention, "WSJ Category Kings – the Impact of Media Attention on Consumer and Mutual Fund Investment Decisions" (joint with Ron Kaniel) was published at the Journal of Financial Economics, and he also co-authored with Toni Whited, editor-in-chief of the Journal of Financial Economics. Most recently, he documented how the transfer of firm-specific knowledge to new employees creates a constraint on the pace of firm growth, and how the interaction of sales and expenses leads to the emergence of thick-tailed firm growth, as part of a research agenda analyzing the patterns of firm growth.

Vivian, Robert (Professor of Insurance and Risk Management, University of the Witwatersrand)

Robert Vivian graduated with a BSC (Electrical Engineering) from the University of the Witwatersrand, the home of four Nobel Prize Winners (Aaron Klug, 1982 Nobel Prize in Chemistry; Nadine Gordimer, 1991 Nobel Prize in Literature; Nelson Mandela, 1993 Nobel Peace Prize; Sydney Brenner, 2002 Nobel Prize in Medicine). In 1989, he was appointed the first chaired professor of insurance and risk management at the University of the Witwatersrand. Robert was the head of the Department of Business Economics for over a decade. He is an Admitted Advocate of the High Court of South Africa and was appointed by the Minister of Finance as a member of the Advisory Committee to the regulator of the Property & Casualty Insurance Market.

Conference Registration Form (send it to sharpjin@skku.edu)

	Name	Nationality	Affiliation	Position	E-mail
Presenting Author					
Co-Author 1					
Co-Author 2					
Paper Title					