

AQFC 2026

The 10th Asian Quantitative Finance Conference Program Book

July 16–18, 2026 | Lahan Hotel Pohang, Korea



General Information

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Sponsors



한국금융공학회
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Speaker List

Plenary Speakers

Min Dai

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Masaaki Fukasawa

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Washington University in St. Louis

Kazutoshi Yamazaki

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Tomooki Yuasa

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Imperial College London

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University of Sydney

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University of Oxford

Xinmiao Zhang

Ritsumeikan University

Program Schedule

Time	Program
07-16 (Thu)	
08:30 - 09:30	Registration
09:30 - 10:00 (30 min)	Plenary 1 – Hong Liu (Sapphire Hall) <i>Moderator: Bong-Gyu Jang</i> Circuit Breaker and Contagion: Theory and Evidence
10:00 - 10:30 (30 min)	Opening Ceremony & Group Photo (Sapphire Hall) <i>Moderator: Kwangmin Jung</i>
10:30 - 11:00 (30 min)	Plenary 2 – Xunyu Zhou (Sapphire Hall) <i>Moderator: Bong-Gyu Jang</i> ART for Diffusion Sampling: A Reinforcement Learning Approach to Timestep Schedule
11:00 - 11:10 (10 min)	Break
11:10 - 12:30 (80 min)	Session 1-1: Stochastic Control and Asset Pricing <i>Sapphire Hall; Chair: Nan Chen</i> Speakers: Nan Chen, Guanxing Fu, Minsuk Kwak, Xuedong He Session 1-2: Portfolio Optimization and AI Methods <i>Emerald Hall; Chair: Hoi Ying Wong</i> Speakers: Hoi Ying Wong, Chi Seng Pun, Bingyan Han, Donghan Kim Session 1-3: Risk Management and Derivative Pricing <i>Lily & Rose Hall; Chair: Byung Hwa Lim</i> Speakers: Byung Hwa Lim, Cong Qin, Hyungbin Park, Jiaxin Liu
12:30 - 13:30 (60 min)	Lunch
13:30 - 14:50 (80 min)	Session 2-1: Machine Learning and Data-Driven Finance <i>Sapphire Hall; Chair: Chuan-Hsiang (Sean) Han</i> Speakers: Chuan-Hsiang (Sean) Han, Mei Choi Chiu, Jeonggyu Huh, Yuchao Dong Session 2-2: Portfolio Selection and Asset Allocation <i>Emerald Hall; Chair: Seyoung Park</i> Speakers: Seyoung Park, Li-Hsien Sun, Hiroaki Hata, Yang Liu Session 2-3: Climate Finance and Stochastic Models <i>Lily & Rose Hall; Chair: Jiro Akahori</i> Speakers: Jiro Akahori, Yuri Imamura, Xinmiao Zhang, Yang Li
14:50 - 15:00 (10 min)	Break
15:00 - 16:20 (80 min)	Session 3-1: Deep Learning and Quantitative Finance <i>Sapphire Hall; Chair: Hyeng Keun Koo</i> Speakers: Hyeng Keun Koo, Josef Teichmann, Jae Wook Song, Yongjae Lee Session 3-2: BSDEs and Dynamic Portfolio Problems <i>Emerald Hall; Chair: Jun Sekine</i> Speakers: Jun Sekine, Jingtang Ma, Kazuhiro Yasuda, Zuoquan Xu Session 3-3: Stochastic Analysis in Finance <i>Lily & Rose Hall; Chair: Tongseok Lim</i> Speakers: Tongseok Lim, Takanori Adachi, Marko Hans Weber, Zhou Zhou
16:20 - 16:30 (10 min)	Break
16:30 - 17:30 (60 min)	Session 4-1: Reinforcement Learning and Options Prediction <i>Sapphire Hall; Chair: Harry Zheng</i> Speakers: Harry Zheng, Minseok Shin, Lingfei Li Session 4-2: Numerical Methods in Financial Mathematics <i>Emerald Hall; Chair: Arturo Kohatsu-Higa</i> Speakers: Arturo Kohatsu-Higa, Tomooki Yuasa, Kohta Takehara Session 4-3: Empirical Analysis and Stock Markets <i>Lily & Rose Hall; Chair: Kwangmin Jung</i> Speakers: Kwangmin Jung, Xianhua Peng, Seok Young Hong
17:30 -	Welcome Dinner (Lahan Hotel)

Time	Program
07-17 (Fri)	
08:30 - 09:30	Registration
09:30 - 10:00 (30 min)	Plenary 3 – Kazutoshi Yamazaki (Sapphire Hall) <i>Moderator: Yong Hyun Shin</i> Regime-switching models in finance: a scale matrix approach
10:00 - 10:30 (30 min)	Break
10:30 - 12:10 (100 min)	Session 5-1: Portfolio Optimization and Computational Methods <i>Sapphire Hall; Chair: Aaron Y.S. Kim</i> Speakers: Aaron Y.S. Kim, Nicolas Privault, Kexin Chen, Hiroki Yamamichi, Alex S.L. Tse Session 5-2: Optimal Stopping, Insurance, and Investment under Uncertainty <i>Emerald Hall; Chair: Kyoko Yagi</i> Speakers: Kyoko Yagi, Zhongli Wang, Wenye Liu, Wensheng Yang, Yanzhao Yang Session 5-3: Market Microstructure, Portfolio Choice, and Illiquidity <i>Lily & Rose Hall; Chair: Jin Hyuk Choi</i> Speakers: Jin Hyuk Choi, Seongjin Kim, Myung Jun Kim, Changhon Kim, Ikki Nishiguchi
12:10 - 13:30 (80 min)	Lunch
13:30 - 16:30	Excursion (Gyeongju National Museum)
16:30 - 17:30	Transfer to POSTECH
17:30 -	Banquet (POSTECH, Grand Ballroom)
07-18 (Sat)	
08:30 - 09:30	Registration
09:30 - 10:00 (30 min)	Plenary 4 – Min Dai (Sapphire Hall) <i>Moderator: Seryoong Ahn</i> When Reinforcement Learning Aligns with Estimate-Then-Plug-In? Insights from Continuous-Time Portfolio Selection
10:00 - 10:30 (30 min)	Plenary 5 – Masaaki Fukasawa (Sapphire Hall) <i>Moderator: Seryoong Ahn</i> Martingale expansion for stochastic volatility
10:30 - 11:00 (30 min)	Break
11:00 - 12:20 (80 min)	Session 6-1: Market Dynamics, Derivatives, and Long-Term Investment <i>Sapphire Hall; Chair: Donghyun Kim</i> Speakers: Jonghyun Lee, Mijin Ha, Yonghun Park Session 6-2: Retirement, Optimal Stopping, and Path-Dependent Models <i>Emerald Hall; Chair: Minsuk Kwak</i> Speakers: Doyeon Kim, Jongho Park, Hoi Yat Wong, Jiuk Jang Session 6-3: Risk Forecasting, Insurance, and Credit Risk <i>Lily & Rose Hall; Chair: Ho-Seok Lee</i> Speakers: Jikhan Jeong, Byungdoo Kong, Suci Sari, Nguyen Thi Thu Thuy
12:20 - 13:30 (70 min)	Lunch
13:30 - 14:50 (80 min)	Session 7-1: Stochastic Volatility and Option Pricing <i>Sapphire Hall; Chair: Geonwoo Kim</i> Speakers: Yuejuan Xi, Ryota Iizuka, Jin Qian Session 7-2: Portfolio Choice, Volatility, and Term Structure <i>Emerald Hall; Chair: Jeonggyu Huh</i> Speakers: Jaehyun Kim, Cheolmin Shin, Woohyuk Choi, Younwoo Jeong Session 7-3: Portfolio Optimization, Asset Pricing, and Corporate Finance <i>Lily & Rose Hall; Chair: Jaegi Jeon</i> Speakers: Tae Koo Kim, Jinhyung Cho, Jaemin Song
14:50 - 15:00 (10 min)	Break

Time	Program
15:00 - 16:00 (60 min)	Session 8-1: Market Valuation, IPOs, and Volatility Models <i>Sapphire Hall; Chair: Hyunghin Park</i> Speakers: Jongjin Park, Olga Alekseeva, Simon Feistle Session 8-2: Learning, Information, and Portfolio Methods <i>Emerald Hall; Chair: Doobae Jun</i> Speakers: Ji Hyun Kim, Hoang Vu, Dongwan Shin Session 8-3: Numerical Methods for Stochastic and Option Problems <i>Lily & Rose Hall; Chair: Kum-Hwan Roh</i> Speakers: Rikuki Okamoto, Sota Ikegami, Wonjae Lee
16:00 - 16:30	Closing Ceremony