AQFC 2026

The 10th Asian Quantitative Finance Conference

Program Book

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

General Information

Conference	The 10th Asian Quantitative Finance Conference (AQFC 2026)
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Speaker List

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Program Schedule

Time	Program
07-16 (Thu)	
08:30 - 09:30	Registration
09:30 - 10:00 (30 min)	**Plenary 1 – Hong Liu (Sapphire Hall)** *Moderator: Bong-Gyu Jang* Circuit Breaker and Contagion: Theory and Evidence
10:00 - 10:30 (30 min)	**Opening Ceremony & Group Photo (Sapphire Hall)** *Moderator: Kwangmin Jung*
10:30 - 11:00 (30 min)	**Plenary 2 – Xunyu Zhou (Sapphire Hall)** *Moderator: Bong-Gyu Jang* 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** *Sapphire Hall; Chair: Nan Chen* Speakers: Nan Chen, Guanxing Fu, Minsuk Kwak, Xuedong He **Session 1-2: Portfolio Optimization and AI Methods** *Emerald Hall; Chair: Hoi Ying Wong* Speakers: Hoi Ying Wong, Chi Seng Pun, Bingyan Han, Kexin Chen **Session 1-3: Risk Management and Derivative Pricing** *Lily & Rose Hall; Chair: Byung Hwa Lim* 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** *Sapphire Hall; Chair: Chuan-Hsiang (Sean) Han* Speakers: Chuan-Hsiang (Sean) Han, Mei Choi Chiu, Jeonggyu Huh, Yuchao Dong **Session 2-2: Portfolio Selection and Asset Allocation** *Emerald Hall; Chair: Seyoung Park* Speakers: Seyoung Park, Li-Hsien Sun, Hiroaki Hata, Yang Liu **Session 2-3: Climate Finance and Stochastic Models** *Lily & Rose Hall; Chair: Jiro Akahori* Speakers: Jiro Akahori, Yuri Imamura, Zhang Xinmiao, Yang Li
14:50 - 15:00 (10 min)	Break
15:00 - 16:20 (80 min)	**Session 3-1: Deep Learning and Quantitative Finance** *Sapphire Hall; Chair: Hyeng Keun Koo* Speakers: Hyeng Keun Koo, Josef Teichmann, Yongjae Lee, Jae Wook Song **Session 3-2: BSDEs and Dynamic Portfolio Problems** *Emerald Hall; Chair: Jun Sekine* Speakers: Jun Sekine, Jingtang Ma, Kazuhiro Yasuda, Zuoquan Xu **Session 3-3: Stochastic Analysis in Finance** *Lily & Rose Hall; Chair: Tongseok Lim* 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** *Sapphire Hall; Chair: Harry Zheng* Speakers: Harry Zheng, Minseok Shin, Lingfei Li **Session 4-2: Numerical Methods in Financial Mathematics** *Emerald Hall; Chair: Arturo Kohatsu-Higa* Speakers: Arturo Kohatsu-Higa, Tomooki Yuasa, Kohta Takehara **Session 4-3: Empirical Analysis and Stock Markets** *Lily & Rose Hall; Chair: Kwangmin Jung* 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)** *Moderator: Yong Hyun Shin* 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** *Sapphire Hall; Chair: Aaron Y.S. Kim* Speakers: Aaron Y.S. Kim, Nicolas Privault, Donghan Kim, Hiroki Yamamichi, Alex S.L. Tse **Session 5-2: Optimal Stopping, Insurance, and Investment under Uncertainty** *Emerald Hall; Chair: Kyoko Yagi* Speakers: Kyoko Yagi, Zhongli Wang, Wenyue Liu, Wensheng Yang, Yanzhao Yang **Session 5-3: Market Microstructure, Portfolio Choice, and Illiquidity** *Lily & Rose Hall; Chair: Jin Hyuk Choi* 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)** *Moderator: Seryoong Ahn* 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)** *Moderator: Seryoong Ahn* 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** *Sapphire Hall; Chair: Donghyun Kim* Speakers: Jonghyun Lee, Sanghoon Lim, Mijin Ha, Yonghun Park **Session 6-2: Retirement, Optimal Stopping, and Path-Dependent Models** *Emerald Hall; Chair: Minsuk Kwak* Speakers: Doyeon Kim, Jongho Park, Hoi Yat Wong, Jiuk Jang **Session 6-3: Risk Forecasting, Insurance, and Credit Risk** *Lily & Rose Hall; Chair: Ho-Seok Lee* 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** *Sapphire Hall; Chair: Geonwoo Kim* Speakers: Yuejuan Xi, Ryota Iizuka, Jin Qian **Session 7-2: Portfolio Choice, Volatility, and Term Structure** *Emerald Hall; Chair: Jeonggyu Huh* Speakers: Jaehyun Kim, Cheolmin Shin, Woohyuk Choi, Younwoo Jeong **Session 7-3: Portfolio Optimization, Asset Pricing, and Corporate Finance** *Lily & Rose Hall; Chair: Jaegi Jeon* 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** *Sapphire Hall; Chair: Hyungbin Park* Speakers: Jongjin Park, Olga Alekseeva, Simon Feistle **Session 8-2: Learning, Information, and Portfolio Methods** *Emerald Hall; Chair: Doobae Jun* Speakers: Ji Hyun Kim, Hoang Vu, Dongwan Shin **Session 8-3: Numerical Methods for Stochastic and Option Problems** *Lily & Rose Hall; Chair: Kum-Hwan Roh* Speakers: Rikuki Okamoto, Sota Ikegami, Wonjae Lee
16:00 - 16:30	Closing Ceremony