



厦门大学王亚南经济研究院

The Wang Yanan Institute for Studies in Economics, Xiamen University

Call for Papers

International Symposium on Risk Management and Derivatives

July 4-6, 2009, Xiamen, China

<http://www.wise.xmu.edu.cn/uncc-wise/index.html>

Organizers

The Wang Yanan Institute for Studies in Economics, Xiamen University, China
Belk College of Business Administration, University of North Carolina at Charlotte, USA

Introduction

Both the Asian financial crisis of the late 1990's and the current worldwide financial crisis resulting from the U.S. subprime mortgage collapse underscore the need for improved risk management systems and instruments. These two crises also demonstrate how difficult it can be to identify, quantify, and manage risk in derivatives portfolios. Solving these difficulties requires technology and knowledge from a variety of diverse fields including finance, economics, mathematics, statistics, and engineering. The mission of this international symposium on **Risk Management and Derivatives** is to bring together leading academic and industry experts in these fields. This will provide a venue for sharing cutting-edge information, addressing current issues, and exploring new financial technologies

The Symposium and Keynote Speakers

The symposium will be held in Xiamen, China during July 4-6, 2009. The symposium will feature leading scholars including from around the world. Confirmed keynote speakers include:

- Professor Eric Ghysels, University of North Carolina at Chapel Hill, USA
- Professor Wolfgang Hardle, Humboldt University, Germany
- Professor Nick Kiefer, Cornell University, USA
- Professor Bruce Lehmann, University of California at San Diego
- Professor Steven Ott, University of North Carolina at Charlotte, USA
- Professor Jiang Wang, Massachusetts Institute of Technology, USA.

The conference will consist of invited keynote speeches, concurrent sessions in which participants will present original scholarly research, and a poster session on a wide range of topics and issues related to risk management and derivatives.

Xiamen City and Xiamen University

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Xiamen is the resort-like island on China's coast. It is known as “**Garden over the Sea**”. It is easy to get to with direct flights from many major cities in Asia. It is an interesting tourist destination itself, and is in close proximity to many other major cultural destinations. Within two hours of driving distance from Xiamen City, there are many very famous **Tulou's** ([simplified Chinese](#): 土楼; [traditional Chinese](#): 土樓; [pinyin](#): tǔlóu), or "earthen building", which are a traditional communal residence in the [Fujian](#) province of Southern [China](#), usually of a circular configuration surrounding a central shrine. These vernacular structures were occupied by clan groups. Although most tulou were of earthen construction, the definition "tulou", is a broadly descriptive label for a building type and does not indicate construction type. Some were constructed of cut granite or had substantial walls of fired brick. Most large-scale tulou seen today were built of a composite of earth, sand, and lime known as sanhetu rather than just earth. The famous [Fujian Tulou](#), designated as UNESCO World Heritage site in [2008](#), is a small and specialized subgroup of tulou, and are known for their unique shape, large scale, and ingenious structure. There are more than 20,000 tulou in southern Fujian. Approximately 3,000 of them are [Fujian Tulou](#), that is 15% of tulou belongs to Fujian Tulou category.



Xiamen University was founded in 1921 by Mr. Tan Kah-Kee, a well-known overseas Chinese patriot, and the university is located on the shore of the Xiamen Island with a beautiful beach beyond the campus. Thanks to the contribution and influence of the late president, Professor Wang Yanan, a prominent economist who first translated **Marx's *Das Kapital*** into Chinese, economics study in Xiamen University has been among the very top programs in China. The Wang Yanan Institute for Studies in Economics (WISE) is a recent effort of the Ministry of Education of China and Xiamen University to build a first class research institute and facilitate domestic and international research and academic exchanges.

Topics and Paper Submission

Papers in all areas of risk management and derivatives are welcome. You are invited to submit your high quality papers electronically to the conference website <http://www.wise.xmu.edu.cn/uncc-wise/index.html>. Complete papers in PDF format (with title, abstract and full text) must be submitted before **April 15, 2009**. Paper acceptance notification



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will be forwarded by email in **April 25, 2009**. Final versions of accepted papers must be sent through the conference website by **May 1, 2009**. Paper presenters also must register by that date. For registration, please check the conference website <http://www.wise.xmu.edu.cn/uncc-wise/index.html>. One author may submit only one paper, or be a co-author in others, provided no author would present more than one paper. **Partial travel support for presenters is possible, especially for Ph.D. students, subject to the budget constraint and the recommendation of the program committee.** Inquiries about the conference should be sent to:

Dr. Linlin Niu (e-mail: llniu@xmu.edu.cn, phone +86-592-2182839) or
Miss Hong Zhang (e-mail: zhanghong@xmu.edu.cn, phone +86-592-2187878).

Registration Fee:

1. **Registration fee is waived** for students (both domestic and international).
2. **300RMB** for domestic faculty and industrial people.
3. **150USD** for international participants.

Organizing Committee

- Richard Buttimer, University of North Carolina at Charlotte, USA
- Zongwu Cai, University of North Carolina at Charlotte, USA and Xiamen University, China
- Yongmiao Hong (**co-Chair**), Cornell University, USA and Xiamen University, China
- Chenghu Ma, Xiamen University, China
- Linlin Niu, Xiamen University, China
- Bill Sealey (**co-Chair**), University of North Carolina at Charlotte, USA
- Weidong Tian, University of North Carolina at Charlotte, USA