This is the second joint workshop of the Centre for Quantitative Finance at the National University of Singapore and the Financial and Risk Modeling Institute at Stanford University.

Whereas the topic of the previous joint workshop (December 17-18, 2012) was risk and regulation, this workshop will focus on statistical issues in risk management, financial analytics, quantitative strategies, algorithmic trading, and advances in statistical methods motivated by financial applications.

**Organizing Committee**
- Min DAI (National University of Singapore, Singapore)
- Steven KOU (National University of Singapore, Singapore)
- Tze Leung LAI (Stanford University, USA)

**Speakers & Titles of Talks**
- Robert ANDERSON (University of California, USA)
  *The Decision to Lever*
- Hock Peng CHAN (National University of Singapore, Singapore)
  *A Novel Approach to Markov Chain Monte Carlo and its Applications*
- Ying CHEN (National University of Singapore, Singapore)
  *Adaptive Functional Autoregressive Modeling for Stationary and Non-Stationary Functional Data*
- Ngoc-Minh DANG (Kepler Cheuvreux, France)
  *Using Short-Term Predictions for Participation-Rate Driven Trading Algorithms*
- Cheng-Der FUH (National Central University, Taiwan)
  *On Buy-and-Hold Mean-Variance Portfolio with Strategic Exit*
- Maria GRITH (Humboldt-Universität zu Berlin, Germany)
  *Functional Principal Component Analysis for Derivatives of High-Dimensional Curves*
- Steven KOU (National University of Singapore, Singapore)
  *Limit Order Books with Stochastic Market Depth*
- Tze Leung LAI (Stanford University, USA)
  *Adaptive Particle Filters: Theory and Financial Applications*
- Tiong Wee LIM (National University of Singapore, Singapore)
  *Title not available yet*
- Marco MARCHIORO (Quant Island, Singapore)
  *Numerical Computation of VIX-Futures Risk Components*
- Tony SIT (The Chinese University of Hong Kong, Hong Kong)
  *Combining Returns and Option Prices in Empirical Likelihood*
- Raja VELU (Syracuse University, USA)
  *Modeling Market Impact*
- Michael WOLF (University of Zurich, Switzerland)
  *Nonlinear Shrinkage of the Covariance Matrix for Portfolio Selection: Markowitz Meets Goldilocks*

Register online before **4 May 2014**. Visit [cqf.nus.edu.sg](http://cqf.nus.edu.sg) for more details!