

2020 Global AI Finance Research Conference

December 14 – 15

Ramada Plaza by Wyndham, Yeosu, Korea

BK21 Fintech Education & Research Center at Sungkyunkwan University will host the inaugural “Global AI Finance Research Conference” with Korean Finance Association in December 14-15, 2020. We try to foster the interdisciplinary research between finance, big data, and artificial intelligence through this conference.

Welcome to participate in the conference via zoom.

<https://zoom.us/join>

Access code: 324 115 3554 / Password: 3554

December 14 (Monday)

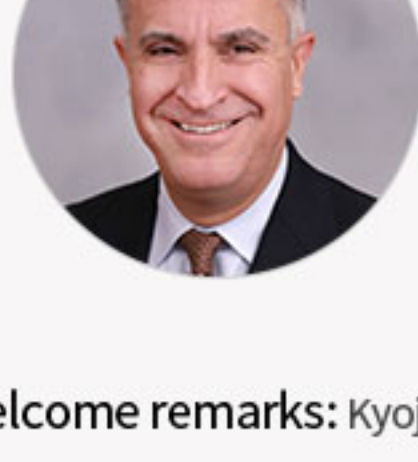
Practical Session: 16:00-17:40

Pension Management using Artificial Intelligence
 Session Chair: Joon-Haeng Lee (Seoul Women's U)

Hyoung-Goo Kang (Hanyang U)	Asset allocation using AI
Sol Kim (Hankuk U of Foreign Studies)	Risk management using AI
Dongyup Lee (Kookmin U)	AI in asset management: The case of Japan GPIF

Discussed by Junkyung Auh (Yonsei U) and Ki-Beom Binh (Myongji U)

18:00 – 20:00 Keynote Speech



David Yermack (New York University)

“The Effect of Fintech on Financial Markets”

Welcome remarks: Kyojik Roy Song (Director, Fintech Education & Research Center, SKKU)

Congratulating remarks: Jongwon Park (President, KFA)

December 15 (Tuesday)

Academic Session I: 08:30-09:55

Session Chair: Hee-Joon Ahn (SKKU)

Allen Berger and John Hackney (U of South Carolina)	What is Fueling FinTech Lending? The Role of Banking Market Structure
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Discussed by Su-Young Song (Chungang U)

Sofia Johan (Florida Atlantic U), Douglas Cumming (Florida Atlantic U), Danny McGowan (Birmingham Business School), Hisham Farag (Birmingham Business School)	The Digital Credit Divide: Marketplace Lending and Entrepreneurship
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Discussed by SangWhi Lee (Kyunghee U)

Chulwoo Han (Durham U)	Pairs trading via unsupervised learning
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Discussed by Young Soo Choi (Hankuk U of Foreign Studies)

Academic Session II: 10:10-11:35

Session chair: Jeongsun Yun (Kookmin U)

Yanbo Wang and Raunaq Pungalia (SKKU)	Machine Invasion: Automation in Information Processing and the Cross Section of Stock Returns
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Discussed by Seoungpil Ahn (Sogang U)

Junkyung Auh (Yonsei U)	Signal-based portfolio optimization
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Discussed by Jaeman Chung (Soongsil U)

Jaehyuk Choi, Desheng Ge, Sungbin Sohn (HSBC Business School, Peking U), Kyu Ho Kang (Korea U)	Forecasting Recessions Using the Term Spread: A Machine Learning Approach
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Discussed by Heung Ju Park (SKKU)

Academic Session III: 12:40-14:05

Session chair: Dosung Kim (Sogang U)

Sumit Agarwal (NUS), Shashwat Alok, (Indian School of Business (ISB)), Pulak Ghosh (Indian Institute of Management), Sudip Gupta (Fordham U)	Financial Inclusion and Alternate Credit Scoring for the Millennials: Role of Big Data and Machine Learning in Fintech
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Discussed by Hogyu Jhang (Chungnam National U)

Hyunsoo Choi (KAIST), Sumit Agarwal (NUS), Sangheum Cho (KAIST)	The value of FinTech for Retail Consumers
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Discussed by ShuFeng Wang (Ajou U)

Yongkil Ahn (SNU of Science and Technology)	Predicting Customer Attrition Using Binge Trading Patterns: A Machine Learning Approach
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Discussed by Young Han (Andy) Kim (SKKU)

Academic Session IV: 14:20-15:45

Session chair: Young-Kyu Park (SKKU)

Sung K. Lee (CUHK Shenzhen)	Fintech Nudges: Overspending Messages and Personal Finance Management
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Discussed by Pando, Sohn (Dong-A U)

Kyoungun Bae (Hanyang U), Hyoung-Goo Kang (Hanyang U), Daejin Kim (UNIST), Seongmin Jeon (Gachon U)	An AI-enabled industry classification and its interpretation
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Discussed by Noori Kim (Hanyang U)

Camellia Sodki, Young Han (Andy) Kim, Joong Ho Han (SKKU)	The Impact of Terrorist Attacks on Corporate Governance: Evidence from CEO Turnover
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Discussed by Youngsang Kim (Northern Kentucky U)

Location



RAMADA

전남 여주시 돌산읍 강남로 11 / Tel. 061-642-0000 / www.ramadaplazadolsanyeosu.com

자동차편으로 오실 때

서울 > 여수	서울시청 출발 기준 약 3시간 55분 서울 > 천안JC > 논산JC > 익산JC > 완주JC > 동순천IC > 여수
대전 > 여수	대전시청 출발 기준 약 2시간 40분 대전 > 익산JC > 완주JC > 동순천IC > 여수
광주 > 여수	광주시청 출발 기준 약 1시간 20분 서광주 > 순천IC > 여수
부산 > 여수	부산시청 출발 기준 약 2시간 10분 부산 > 냉정JC > 진주JC > 옥곡IC > 여수
목포 > 여수	목포시청 출발 기준 약 1시간 30분 목포 > 죽림JC > 도룡IC > 여수

기차편으로 오실 때

수도권 > 여수	2시간 50분(KTX)
대전권 > 여수	2시간 40분(KTX)
전주권 > 여수	1시간 30분(KTX)

여수 엑스포역에서 오실 때

여수 엑스포역 > 라마다 프라자 바이 윈덤여수	버스 약 30분 소요 요금 1300원/인 여수엑스포역-L에서 111번 버스 탑승 -> 전라남도국제교육원 하차 택시 약 11분 소요 요금 약 6500원
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항공편으로 오실 때

김포 > 여수	약 55분	제주 > 여수	약 45분
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여수공항 > 라마다 프라자 바이 윈덤여수

버스
 약 60분 소요 시내버스 32,33,35번 > "시외버스터미널" 하차 > 111번 시내버스 환승 > 전라남도국제교육원 정류장에서 하차

공항버스
 약 40분 소요 공항버스 탑승 > "이순신광장"에서 하차 > 111번 시내버스 환승 > 전라남도국제교육원 정류장에서 하차

택시 약 18분 소요 요금 약 17,000원