

2026 ABFER-JFDS Conference on AI for Finance

Conference Agenda

August 18–19, 2026 | Hefei, China

Organizers:

Cheung Kong Graduate School of Business

The Hong Kong University of Science and Technology School of Business and Management

Tsinghua University PBC School of Finance

Southern University of Science and Technology College of Business

Faculty of Business for Science and Technology, School of Management, University of Science and Technology of China

International Institute of Finance, University of Science and Technology of China

Academic Support:

Asian Bureau of Finance and Economic Research

Journal of Finance and Data Science

2026 ABFER-JFDS Conference on AI for Finance

Date: August 18-19, 2026
Venue: International Institute of Finance,USTC

Presentation Time:
Keynote Speaker: 60 minutes, 45 for presentation,15 for Q&A.
Invited Speaker: 40 minutes, 30 for presentation,10 for Q&A.
Regular Speaker: 40 minutes, 20 for presentation,15 for discussion, 5 for Q&A.

DAY 0

Monday, August 17, 2026 -Evening

18:00-20:00	Dinner
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DAY 1	Tuesday, August 18, 2026 - Morning&Afternoon
📍 #5 202	
Opening Session	
08:30-08:40	Opening Remarks Conference Chair: Henry Cao Cheung Kong Graduate School of Business
Session 1	Moderator Jiaquan Yao University of Science and Technology of China
08:40-09:40	Keynote Speech Pricing the Global Trade Vulnerability Jun Pan Shanghai Advanced Institute of Finance
09:40-10:00	Group Photo & Break
10:00-10:40	Paper 1 Interpretable Systematic Risk around the Clock Songrun He The Chinese University of Hong Kong Discussant: Guang Ma (Rutgers University)
10:40-11:20	Paper 2 When AI Acquires Data: Strategic Complementarities in M&A Zilong Zhang Zhejiang University Discussant: Tao Yuan (Nanjing University)
11:20-12:00	Paper 3 Deepseeking Investment Value through Analyst Reports Zilong Niu Southwestern University of Finance and Economics Discussant: Difang Huang (Chinese Academy of Sciences)
12:00-14:00	Lunch 📍 School Canteen

Session 2		Moderator Qunzi Zhang Shandong University
14:00–14:40	<i>Invited Speech 1</i> Completing the Curve: Visual Extrapolation and Short-term Return Predictability Jianfeng Yu Tsinghua University	
14:40–15:20	<i>Invited Speech 2</i> Incorporating Return Prediction in High-dimensional Mean-Variance Portfolio Optimization Xinghua Zheng Hong Kong University of Science and Technology	
15:20-15:40	Break	
15:40–16:20	<i>Paper 4</i> Blessing of Markowitz: Hedge the Uncertainty of Covariance Matrix for High-dimensional Portfolio Optimization Shiwei Huang Chinese Academy of Sciences Discussant: Leheng Chen (Hong Kong University of Science and Technology)	
16:20–17:00	<i>Paper 5</i> When Charts Help and Mislead: Visual Peer Effects in Stock Markets Ruijing Yang University of Macau Discussant: Wei Wang (The Chinese University of Hong Kong, Shenzhen)	
17:00–17:40	<i>Paper 6</i> The Sound of Silence: AI Language Models, Policy Signals and Risk Premia Gayeon Hong Seoul National University Discussant: Weiming Zhang (Hong Kong Baptist University)	
17:40–18:00	Break	
18:00–20:00	Dinner	

DAY 2		Wednesday, August 19, 2026 - Morning
		#5 202
Session 3		Moderator Zhigang Qiu Renmin University of China
08:30–09:10	<i>Invited Speech 3</i> Uncovering Latent Stock Risk Linkages: Financial Graph Learning via Mixed Membership Co-jump Networks Yingying Li Hong Kong University of Science and Technology	
09:10–09:50	<i>Invited Speech 4</i> Generative AI for Finance Fuwei Jiang Xiamen University	
09:50-10:00	Break	
10:00-10:40	<i>Paper 7</i> Can AI Do Financial Research? LLM-Guided Hypothesis Discovery in Asset Pricing Miao Liu Boston College Discussant: Guohao Tang (Hunan University)	
10:40-11:20	<i>Paper 8</i> The Agency Problem of AI Agents? Shiyun Hu Peking University Discussant: Yifeng Zhu (Central University of Finance and Economics)	
11:20-12:00	<i>Paper 9</i> Anonymization and Information Loss Ke Wu Renmin University of China Discussant: Dake Zhang (Shanghai Jiao Tong University)	
12:00–12:10	Voting, Best Paper / Best Discussant Awards, and Closing Remarks	
12:00-14:00	Lunch School Canteen	

中国科大科技商学院
Faculty of Business for
Science & Technology



中国科大管理学院
School of Management



中国科大国际金融研究院
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