Hawkes Process in Finance Conference 2019

Organizer: School of Business, Stevens Institute of Technology

Co-sponsors: Quantitative Asset Management, UBS, Hanlon Financial Center

Conference Theme:

Recently, a rapidly increase in research on Hawkes processes modeling has appeared in various areas of finance such as market jumps, order book dynamics, insurance strategies and investment sentiment etc. All these newly emerged research areas demonstrate that Hawkes processes have substantial advantages in approximating and interpreting the complex market and financial phenomena. The goal of this conference is to bring together researchers who have developed new models and applications underpinned by the theoretical grounding of Hawkes processes. In addition, we aim to bring in financial practitioners and regulators in the loop so that these new developments can be directly applied to real life finance problems and further enhance the collective understanding of the complex modern financial system.

We encourage contributions to a spread of topics specialized in market microstructure including HFT and regulation, financial jumps, market liquidity and resilience, hedging strategies and market design.

Special Issue in European Journal of Finance

A special issue of the European Journal of Finance on the conference theme will be published under the guest editorship of Nick Taylor (Bristol, UK), Steve Yang (Stevens Institute of Technology, US), Qian Han (Xianmen University, China), and Jing Chen (Cardiff University, UK). Authors whose papers are accepted for presentation at the conference are encouraged to submit their papers to the European Journal of Finance (EJF) special issue. Papers submitted to the special issue should be submitted through the EJF website between **Oct. 1st, and Nov. 4th, 2019**. The journal's usual submission fee will apply. Papers should be original work not previously published and not being considered for publication elsewhere. Acceptance to the conference does not guarantee publication in EJF and is subject to successfully addressing comments by referees and editors.

Conference Agenda:

June 7ᵗʰ [5pm – 9pm]

Evening Social Event – Friday Night (Babbio Atrium)
Keynote Speech 1 by Prof. Alan Hawkes: Genesis of Hawkes Processes

June 8ᵗʰ [9am – 5pm]
 Session 1: Hawkes process theoretical development (2 paper presentations)

Session 2: Keynote Speech (Prof. Alan Hawkes)

Lunch & Keynote Speech 2 by Prof. Alan Hawkes

Session 3: Panel Discussion – 3 panelists
Session chair & moderator by Prof. Maggie Chen

Dr. Enrico Scalas (University of Sussex)
Dr. Han Qian (Xiamen University)
Dr. Celso Brunetti (Federal Reserve Systems)

Session 4: Research framework for the future (2 paper presentations)

Closing Remarks from Prof. Gregory Prastacos (Dean)

Location: Stevens Institute of Technology (NJ, US)

Time frame: June 7-8th, 2019

Call for Paper: Jan 15, 2018 – Deadline April 1, 2019

Keynote Speakers:
Prof. – Alan Hawkes (Swansea University - Emeritus)
Prof.– Chris Adcock (Editor-in-Chief European Journal of Finance)
Prof. – Enrico Scalas (University of Sussex)

Organizing Committee:

Dr. Steve Yang, Dr. Jing Chen, Dr. Nick Taylor, Dr. Qian Han, Dr. Zhenyu Cui, Emily Majewski (QMA)

Local Logistics:

Public Transportation:

1. SUBWAY - PATH RAPID-TRANSIT SYSTEM
http://www.panynj.gov/path
2. FERRY - NY WATERWAY
http://www.nywaterway.com
3. TRAIN, LIGHT RAIL, OR BUS - NJ TRANSIT
http://www.njtransit.com

Once in the Hoboken South Terminal, take a local Washington Street bus, taxi, or take the 10-minute walk uptown to Sixth Street and turn right (east) to enter the Stevens campus. The Babbio Center is the 6-story building by the stairs to the Castle Point.

Hotels Nearby:

Here are the closeby hotels by their distance to Stevens campus. You may also choose to live the NYC and take public transportation or ferry to Hoboken.

1. W Hotel Hoboken, 225 River Street, Hoboken, NJ 07030
2. Sheraton Lincoln Harbor Hotel, 500 Harbor Blvd, Weehawken, NJ 07086
3. Hyatt Regency Jersey City, 2 Exchange Pl, Jersey City, NJ 07302
4. Courtyard by Marriott, 540 Washington Blvd, Jersey City, NJ 07310

Campus Map: