



NTU-NUS-Tsinghua Joint Workshop

“Financial Risk Management and Innovation in Asia”

Time: 16 Nov 2018 (Fri) 15:30 - 17:30 p.m.

Venue: Verizon Innovation Room, 10 Collyer Quay, Ocean Financial Centre, 16th floor, Singapore 049315





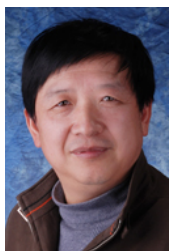
The financial risk management industry is undergoing rapid disruption and innovation – brought forth by the fourth industrial revolution and emergence of data as a new asset class. Effectively addressing these challenges and embracing the opportunities will define the future of Asia’s financial service industry. With this backdrop, closer collaborations are needed between universities and the financial services industry in the region.

Nanyang Technological University, National University of Singapore and Tsinghua University are pleased to host this joint workshop to present the forefronts of research and development in financial risk management. We are pleased to have leading academics and practitioners to share their insights at this workshop.

The organizers wish to acknowledge the generosity of Verizon for sponsoring the venue, and the support of the Alumni Association of Peking University in Singapore.

PROGRAMME SCHEDULE

3.15-3.30pm	Registration
3.30-3.45pm	Welcome by Professor Shaun Wang (王树勋) Director, Insurance Risk and Finance Research Centre Nanyang Technological University
3.45-4.15pm	- Growing Areas of Risk Management and Insurance in China Professor Bingzheng CHEN (陈秉正) Director, China Center of Insurance and Risk Management Tsinghua University
4.15-4.45pm	- Innovation in Managing Credit Risk Professor Jin-Chuan Duan (段锦泉) Jardine Cycle & Carriage Professor of Finance NUS Business School, National University of Singapore
4.45-5.15pm	- Managing Investment Risk Mr Chen Zhen(陈真) Head, Investor Relations, Compliance and Risk Management Sasseur Asset Management Pte Ltd
5.15-5.30pm	Closing by Professor Shaun Wang
5.30-6.00pm	Networking



清华大学
Tsinghua University

Professor Bingzheng CHEN (陈秉正) is the Professor of Finance in the School of Economics and Management at Tsinghua University. He is also the Director of China Center of Insurance and Risk Management. He received his Ph.D. in System Engineering from Tsinghua University in 1995, Master in Economics from Renmin University of China in 1985, and BA in Mathematics from the University of Science and Technology of China in 1982. Professor Chen teaches courses including Theory and Practice of Insurance, Property and Liability Insurance, Life and Health Insurance; Social Insurance; Enterprise Risk Management; Data, Model and Decision and so on. His research areas include Risk Management and Insurance, Enterprises Risk Management, Pension and Insurance Securitization.



Professor Jin-Chuan Duan (段锦泉) is the Jardine Cycle & Carriage Professor in Finance at the NUS Business School, National University of Singapore. He is also the Project Lead of the Credit Research Initiative, NUS Risk Management Institute (<http://www.rmi.nus.edu.sg/cr/>). Prior to joining NUS, he held the Manulife Chair Professorship at the Rotman School of Management, University of Toronto. He has previously taught at the Hong Kong University of Science and Technology and McGill University. Duan received a Ph.D. in Finance from the University of Wisconsin-Madison. He specializes in financial engineering and risk management, and is known for his past work on the GARCH option pricing model and current research on credit risk. He is an Academician of Academia Sinica (Taiwan). Duan is spearheading the non-profit Credit Research Initiative launched in 2009, which pioneers a public good approach to credit rating reform via a Wiki-style model development undertaking. The initiative currently provides daily updated default forecasts on over 67,000 exchange-listed firms in 128 economies around the world.



Professor Shaun Wang (王树勋) is currently Director of the Insurance Risk and Finance Research Centre, Nanyang Technological University in Singapore. Previously he served as Deputy Secretary General of The Geneva Association from 2013-2015, the Thomas P. Bowles Chair Professor at Georgia State University from 2004-2013, Research Director at SCOR (1997-2004), Assistant Professor at the University of Waterloo (1994-1997) and Concordia University (1993-1994). Professor Wang has published widely and received several international awards. He is the inventor of the "Wang Transform". He was Editor of ASTIN Bulletin: Journal of the International Actuarial Association. He led several international symposiums on risk and capital. He delivered a Capitol Hill briefing in Washington D.C. on "The Financial Crisis and Lessons for Insurers" in 2009. Professor Wang has a PhD in Statistics from University of Waterloo, BSc & MSc in Mathematics from Peking University. He is a Fellow of the Casualty Actuarial Society, Chartered Enterprise Risk Analyst, and Member of the American Risk and Insurance Association.



Mr Chen Zhen (陈真) is Head of Investor Relations, Compliance and Risk Management of Sasseur Asset Management Pte Ltd (Manager of Sasseur Real Estate Investment Trust). Mr Chen was an Assistant Director, and subsequently, a Deputy Director of Investment Risk Management in the Risk Management Department of the Monetary Authority of Singapore from December 2007 to December 2017, where his scope of responsibilities included optimising asset allocation strategies, risk management of Singapore's official foreign reserve global investment portfolio, and conducting market surveillance on global financial markets. Mr Chen graduated with a Bachelor of Science (Chemistry) and a Bachelor of Economics from Peking University in 1999. He also obtained a Master of Science in Advanced Materials in 2000, a Master of Science in Financial Engineering in 2008 and a Master of Science in Real Estate in 2015 from the National University of Singapore. Mr Chen is also a Chartered Financial Analyst (CFA) Charterholder, a Chartered Alternative Investment Analyst (CAIA) Charterholder, a certified Financial Risk Manager (FRM) and a certified Energy Risk Professional (ERP).

About Insurance Risk and Finance Research Centre

The **Insurance Risk and Finance Research Centre (IRFRC)**, which is part of **Nanyang Business School**, sponsors and directs primary research on insurance and insurance related risk research in the Asia Pacific. Through research, industry collaborations and seminars it aims to provide a critical foundation to create knowledge and support the growing role of the insurance industry in the economic development of the region. Founded in 2011, in partnership with global reinsurer **SCOR**, the IRFRC has organized seven annual conferences. The IRFRC is currently conducting a Cyber Risk Management Project (CyRiM), in partnership with the Monetary Authority of Singapore (MAS), the Cyber Security Agency (CSA) of Singapore, and leading global insurance companies Aon, Lloyd's, MSIG, SCOR, and TransRe; Research partners also include Verizon and the Geneva Association. Website: irfrc.ntu.edu.sg

About China Research Center for Insurance and Risk Management

The **China Research Center for Insurance and Risk Management**, established on April 29, 2008, grew out of Tsinghua School of Economics and Management's nine-year-old Insurance Studies program. Created with support from the global insurance giant Zurich Financial Services Group, the Center is intended to strengthen Tsinghua School of Economics and Management's role in the insurance and risk management sector at home and abroad. The Center is committed to improving scholarship in insurance and risk management at Tsinghua School of Economics and Management, boosting the school's academic standing worldwide, promoting global communication within the discipline, and providing innovative research and consulting proposals for the government and business sectors. In order to fulfill this mission, a number of plans are in the works. The Center will publish a competitive journal, organize regular academic exchanges and periodic seminars, and conduct theoretical and practical research in the field. In addition, Chinese and international scholars will be invited to the center for research, academic exchange and training. It will also undertake practical and theoretical studies for government and the industry. Website: www.ccirm.org

About NUS Risk Management Institute

The NUS Risk Management Institute (RMI) was established in 2006 as a research institute at NUS dedicated to the area of financial risk management. The establishment of RMI was supported by the Monetary Authority of Singapore (MAS) under its program on Risk Management and Financial Innovation. The Risk Management Institute (RMI) aims to be a world-class center in risk management through research, education, and training. The Risk Management Institute (RMI) strives to become a locally, regionally and globally recognized knowledge center in financial risk management where scholars, regulators, and industry professionals gather to advance cutting edge knowledge that has immediate relevance to the financial system. Website: rmi.nus.edu.sg

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