



# 厦门大学王亚南经济研究院

The Wang Yanan Institute for Studies in Economics, Xiamen University

## Call for Papers

### International Symposium on Risk Management and Derivatives

June 30 and July 1, 2012, Xiamen, China

<http://www.wise.xmu.edu.cn/uncc-wise2012/index.html>

#### Organizers

The Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China  
Belk College of Business Administration, University of North Carolina at Charlotte (UNCC), USA  
School of Economics, Xiamen University, China  
The Ministry of Education Key Laboratory of Econometrics, Xiamen University, China  
The Fujian Provincial Key Laboratory of Statistical Sciences, Xiamen University, China

#### Introduction

After the current worldwide financial crisis, there is a huge demand for improved risk management systems and instruments. This crisis also demonstrates how difficult it can be to identify, quantify, and manage risk in derivatives portfolios. Solving these difficulties requires technology and knowledge from a variety of diverse fields including finance, economics, mathematics, statistics, and engineering. The mission of this international symposium on **Risk Management and Derivatives** is to bring together leading academic and industry experts in these fields. This will provide a venue for sharing cutting-edge information, addressing current issues, and exploring new financial technologies

This symposium will be held in Xiamen, China from June 30 to July 1, 2012 and this is the second one co-organized and sponsored by WISE, Xiamen University and Belk College of Business Administration, University of North at Charlotte. The first symposium co-organized by WISE and Belk College of Business, UNCC, was held successfully in Xiamen from July 4 to July 6, 2009 and the detailed information can be found at the web site <http://www.wise.xmu.edu.cn/uncc-wise/index.html>. This symposium will feature leading scholars including from around the world. The conference will consist of invited keynote speeches and contributed sessions in which participants will present original scholarly research, as well as a poster session on a wide range of topics and issues related to risk management and derivatives. This symposium is also jointly with School of Economics, Xiamen University, The Ministry of Education Key Laboratory of Econometrics, Xiamen University, China, and The Fujian Provincial Key Laboratory of Statistical Sciences, Xiamen University, China.

#### Xiamen City and Xiamen University

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# 厦门大学王亚南经济研究院

The Wang Yanan Institute for Studies in Economics, Xiamen University

Xiamen is the resort-like island on China's coast. It is known as "**Garden over the Sea**". It is easy to get to with direct flights from many major cities in Asia. It is an interesting tourist destination itself, and is in close proximity to many other major cultural destinations. Within two hours of driving distance from Xiamen City, there are many very famous **Tulou's** ([simplified Chinese](#): 土楼; [traditional Chinese](#): 土樓; [pinyin](#): tǔlóu), or "earthen building", which are a traditional communal residence in the [Fujian](#) province of Southern [China](#), usually of a circular configuration surrounding a central shrine. These vernacular structures were occupied by clan groups. Although most tulou were of earthen construction, the definition "tulou", is a broadly descriptive label for a building type and does not indicate construction type. Some were constructed of cut granite or had substantial walls of fired brick. Most large-scale tulou seen today were built of a composite of earth, sand, and lime known as sanhetu rather than just earth. The famous [Fujian Tulou](#), designated as UNESCO World Heritage site in [2008](#), is a small and specialized subgroup of tulou, and are known for their unique shape, large scale, and ingenious structure. There are more than 20,000 tulou in southern Fujian. Approximately 3,000 of them are [Fujian Tulou](#), that is 15% of tulou belongs to Fujian Tulou category.



Xiamen University was founded in 1921 by Mr. Tan Kah-Kee, a well-known overseas Chinese patriot, and the university is located on the shore of the Xiamen Island with a beautiful beach beyond the campus. Thanks to the contribution and influence of the late president, Professor Wang Yanan, a prominent economist who first translated **Marx's *Das Kapital*** into Chinese, economics study in Xiamen University has been among the very top programs in China. The School of Economics at Xiamen University established in 1982 and ranked as one of top economics programs in China is the first school in economics set up in China and she is celebrating her 30th anniversary this year. The Wang Yanan Institute for Studies in Economics (WISE) was established in 2005 and her main mission is to focus on high-quality graduate training, frontier research in modern economics, finance and statistics, and intensive international academic exchanges and cooperation. The MOE Key Lab for Econometrics and the Fujian Provincial Key Lab of Statistical Sciences were granted and set up in 2009 and 2010, respectively by the Chinese Ministry of Education and Fujian Province.

## Topics and Paper Submission

The program committee invites high quality papers in all areas of risk management and derivatives. To be considered for symposium presentation, you are invited to submit your papers electronically to the conference website <http://www.wise.xmu.edu.cn/uncc-wise2012/index.html> or e-mail to our conference e-mail address [uncc-wise2012@gmail.com](mailto:uncc-wise2012@gmail.com). Complete papers in PDF or WORD format (with title, abstract and full text) must



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be submitted before **March 30, 2012**. Paper acceptance notification will be forwarded by email in **April 15, 2012**. Final versions of accepted papers must be sent through the conference website by **May 1, 2012**. Paper presenters also must register by that date. For registration, please check the conference website <http://www.wise.xmu.edu.cn/uncc-wise2012/index.html>. One author may submit only one paper, or be a co-author in others, provided no author would present more than one paper. Inquiries about the conference should be sent to:

Dr. Qian Han (e-mail: [wise.hanqian@gmail.com](mailto:wise.hanqian@gmail.com) , phone +86-592-2180969) for academic affairs and Miss Hong Zhang (e-mail: [hzhong.wise@gmail.com](mailto:hzhong.wise@gmail.com), phone +86-592-2187878) for logistic affairs.

## Best Paper Awards

There will be two competitive paper awards sponsored by the Belk College of Business, University of North Carolina at Charlotte: “Best Paper Award in Risk Management”, award amount US\$1,500, and “Best Paper Award in Derivatives”, award amount US\$1,500.

## Organizing Committee

- Richard Buttimer, University of North Carolina at Charlotte, USA
- Zongwu Cai, University of North Carolina at Charlotte, USA and Xiamen University, China
- Qian Han, Xiamen University, China
- Yongmiao Hong (co-Chair), Cornell University, USA and Xiamen University, China
- Dolly King (co-Chair), University of North Carolina at Charlotte, USA
- Linlin Niu, Xiamen University, China
- Weidong Tian, University of North Carolina at Charlotte, USA