統計科學研究所

INSTITUTE OF STATISTICAL SCIENCE

統計所學術演講　中研院統計所

學　術　演　講

講　題：FinTech for Data Scientists: Marketability, Cryptocurrencies, MIDAS Regression, and Heavy-Tailed Innovations

講　者：Prof. Hsin-Chieh Wong (翁新傑 教授)

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時　間：2022年10月31日(星期一)，10:30-12:00

地　點：中央研究院統計所B1演講廳

Abstract

In this talk, I will give a brief overview of Fintech research based on my recent working papers.

(1) Marketability Restriction: how to value a discount for lack of marketability.

(2) Stablecoins: how to design and evaluate stable cryptocurrencies.

(3) Mixed Frequency Analysis: how to build a criterion for model uncertainty under the MIxed DAta Sampling (MIDAS) framework.

(4) Robust Inference with Heavy-Tailed Innovations: how to do statistical inference based on the heavy-tailed or time-series noises.

Keywords: Marketability, Stablecoins, High frequency data, Heavy tails.

※ 茶　會：上午10：10開始。

※ 實體與線上視訊同步進行。