统計科學研究所

INSTITUTE OF
STATISTICAL SCIENCE

SEMINAR STAT.AS

Seminar

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

Speaker：Prof. Hsin-Chieh Wong (翁新傑 教授)

(Department of Statistics & Fintech and Green Finance Center (FGFC), National Taipei University)

Time：10:30 AM~12:00 PM, Monday, Oct 31, 2022

Place：Auditorium, B1F, Institute of Statistical Science, AS

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.

※ The tea reception will be held at 10:10.
※ Online live streaming through Cisco Webex will be available.