

JAFFE-SOFINE-ISM International Symposium
on
Advances in Quantitative Finance and Actuarial Science
Call for Papers

JAFEE

The Japanese Association of Financial Econometrics and Engineering

SOFINE

Society for Financial and Insurance Econometrics

Finanz- und Versicherungsökonomische Gesellschaft e.V.



Research Organization of Information and Systems

The Institute of Statistical Mathematics

The Japanese Association of Financial Econometrics and Engineering (JAFEE), the Society for Financial and Insurance Econometrics (SOFINE) and the Institute of Statistical Mathematics (ISM) are jointly organizing a symposium on *Advances in Quantitative Finance and Actuarial Science*, which will take place in person on September 20-21, 2025, at Seijo University, Tokyo, Japan.

The objective of the symposium is to bring together leading academics, practitioners, and policymakers to present state-of-the-art research in the broad areas of Quantitative Finance and Actuarial Science.

Conference papers can be submitted to a special volume of the journal *Asia-Pacific Financial Markets*.

Symposium submissions in all areas of financial and insurance risk management are welcome. General topics of interest include (in alphabetical order) but are not limited to:

- Artificial intelligence in finance
- Asset pricing and risk management
- Big data and risk management
- Data science in finance and insurance
- Dependence modeling
- Digitalization in finance and insurance
- Financial engineering
- Investment technology
- Market, credit, operational, liquidity, underwriting, catastrophe. ESG, biodiversity risk
- Real- and financial-sector interactions

- Regulation
- Risk dynamics
- Systemic risk in banking and insurance
- Stress testing and scenario analysis

Abstract submission

We invite all academics, practitioners, and students to submit an abstract for presentation in the symposium. Submission deadline for abstracts is **July 15, 2025 JST (UTC+9)**. Abstracts can be submitted through the link [here](#).

Registration fees:

General participants 30 EUR/5,000 JPY

JAFEE/SOFINE/ISM members 25 EUR/4,000 JPY

Students 12 EUR/2,000 JPY

Reception will be held on September 20 (Sat), 17:45-19:45, at Seijo Lounge on the first basement level of Building No.7, Seijo University. The reception is optional, and its fee is 36 EUR/6,000 JPY (tentative).

Organizing Committee

- Hideatsu Tsukahara (Seijo University, Chair)
- Yuji Yamada (University of Tsukuba)
- Stefan Mittnik (Ludwig Maximilians University Munich, Germany)
- Doojin Ryu (Sungkyunkwan University, South Korea)
- Yoshinori Kawasaki (Institute of Statistical Mathematics)
- Hidetoshi Nakagawa (Hitotsubashi University)
- Jun Hironaka (Mitsui & Co. Digital Asset Management)

Scientific Program Committee

- Takanori Adachi (Tokyo Metropolitan University, Chair)
- Seryoong Ahn (Pukyong National University, South Korea)
- Hoon Cho (KAIST, South Korea)
- Rusudan Kevkhishvili (Hokkaido University)
- Harald Lohre (University of Lancaster, UK; Robeco, The Netherlands)
- Seongju Moon (Gyeongsang National University, South Korea)
- Teppei Ogihara (University of Tokyo)
- Marc Paoletta (University of Zurich, Switzerland)
- Tuomas Peltonen (European Systemic Risk Board, EU/Finland)
- Michael Rockinger (University of Lausanne, Switzerland)
- Taiga Saito (Senshu University)
- Yasutaka Shimizu (Waseda University)
- Tom Wilson (CEO, President and Country Manager at Allianz Ayudhya, Thailand)

Keynote Speakers (as of April 14, 2025; more to be added):

- Freddy Delbaen (ETH Zurich, Switzerland)
- Eckhard Platen (University of Technology Sydney, Australia)
- Erik Schlogl (University of Technology Sydney, Australia)

For more information on the symposium or to register, visit [our official website](#).