

THE UNIVERSITY



OF HONG KONG

Department of Mathematics

Postgraduate Student Seminar

OPTIMAL MARKET MAKING AND LIQUIDATION STRATEGIES IN QUANTITATIVE TRADING

Miss YANG Qingqing

PhD Student, Department of Mathematics, HKU

(Supervisor: Prof. W.K. Ching)

July 12, 2018 (Thursday) at 10:30am

Rm 210, Run Run Shaw Bldg., HKU

All are welcome