## 2025 臺灣財務金融專題研討會—資產定價

**徵稿通知**

臺灣大學財務金融學系與臺灣大學計量理論與應用研究中心暨臺灣財務金融學會將於 2025 年 11 月 14 日 (星期五) 舉辦「2025 臺灣財務金融專題研討會」，會議主題為「資產定價」。

大會將特別安排洛杉磯加利福尼亞大學的Bernard Herskovic教授進行專題演講，除特別邀稿之稿件外，也誠摯邀請亞太區及國內的傑出研究學者進行投稿、論文發表與評論。有別於學會年會及一般中大型研討會，本研討會強調論文的品質和研究主題的專精，將集邀各方學術賢達及同好對於論文進行深度的研討交流，以期提升「資產定價」專題領域的研究互動，建立學術合作網路，精進國內財務金融的研究品質，進而提升論文刊登於國際一級期刊的機會。

此次研討會預計收錄 5～7 篇論文，給予入選的論文作者充分的時間發表研究成果，並獲得評論人的深度講評。會議徵稿主題包含 (但不限於下列各領域)︰
• 投資組合與資產定價 (Portfolio Choice and Asset Pricing)
• 市場微結構 (Market Microstructure)
• 金融中介機構 (Financial Intermediation)
• 衍生性金融商品與風險管理 (Financial Derivatives and Risk Management)

本活動開放臺灣大學師生及臺灣財務金融學會當年度有效會員免費參加及發表。

【重要日期及投稿說明】
會議日期：2025 年 11 月 14 日
論文投稿截止日：2025 年 10 月 20 日
論文接受通知日：2025 年 10 月 23 日
網路報名截止日期：2025 年 11 月 6 日
論文投稿：來稿請至下面投稿網址

 (來稿以中英文撰寫皆可，僅接受 pdf格式，信件標題及檔案都請註明:【研討會投稿\_(投稿人姓名)】)
與會與報名網址：<https://forms.gle/rEQFnfTigGDJ6imv7>

【會議地點】 臺灣大學- 集思台大會議中心 (106台北市大安區羅斯福路四段85號B1)

【聯絡方式】 臺灣大學CRETA 蘇菩提 : +886-2-33661075

【議程委員會】 (按姓氏筆畫排序)

王衍智、許博炫、陳業寧

## 2025 Taiwan Finance Symposium- Asset Pricing

**Call-for-Papers**

The Department of Finance at National Taiwan University and The Center for Research in Econometric Theory and Applications (CRETA) as well as the Taiwan Finance Association will jointly host the **2025 Taiwan Finance Symposium** on **Friday, November 14, 2025**, with the theme **“Asset Pricing.”**

We are honored to have **Professor Bernard Herskovic** from UCLA deliver the keynote speech. In additional to the invited speakers, we cordially invite distinguished scholars from the Asia-Pacific region and Taiwan to submit papers, present research, and serve as discussants.

Unlike general academic conferences or large annual meetings, this symposium emphasizes **research quality** and **topic specialization.** It aims to bring together scholars with deep expertise to engage in in-depth academic exchange, strengthen research interactions in the field of asset pricing, foster academic collaboration networks, and enhance the overall quality of finance research in Taiwan. Through this, we hope to increase the likelihood of publishing in leading international journals.

The symposium will feature **5–7 papers.** Each selected paper will be allotted ample time for presentation and discussion, with detailed comments from the assigned discussant.

### Topics of Interest (including but not limited to):

* Portfolio Choice and Asset Pricing
* Market Microstructure
* Financial Intermediation
* Financial Derivatives and Risk Management

Participation and paper presentations are **free of charge** for NTU faculty and students, as well as for **current members of the Taiwan Finance Association**.

### Important Dates

* **Conference Date:** November 14, 2025
* **Submission Deadline:** October 20, 2025
* **Notification of Acceptance:** October 23, 2025
* **Online Registration Deadline:** November 6, 2025

### Paper Submission

Please submit your paper through the submission link below.
(Papers may be written in either **Chinese or English**, and must be submitted in **PDF format**. The **email subject** and **file name** should be:
**“Symposium Submission\_(Author Name)”**)

Submission & Registration Website: <https://forms.gle/rEQFnfTigGDJ6imv7>

### Venue

**GIS NTU Convention Center**
B1, No. 85, Sec. 4, Roosevelt Road, Da’an District, Taipei City 106, Taiwan

**Contact Information**

Puti Su, Center for Research in Econometric Theory and Applications (CRETA), National Taiwan University

Tel: +886-2-3366-1075

**Program Committee**

(Listed in alphabetical order by surname)

Yehning Chen, Po-Hsuan Hsu and Yanzhi Wang,