

Automated Market Makers in Decentralized Finance: A Risk Management Perspective

Prof. Guangwu Liu

Department of Management Sciences
City University of Hong Kong



Date: Jan 7, 2022 (Fri)
Time: 11:00 – 12:00 AM (Hong Kong Time)
Venue: AIFT meeting room
Units 1101-1102 & 1121-1123,
Building 19W Science Park West Avenue,
Hong Kong Science Park, Shatin, Hong Kong

Zoom Online Conference



URL: <https://cityu.zoom.us/j/3560816699>
Meeting ID: 356 081 6699
Join by SIP: 3560816699@zoomcrc.com

■ Abstract

Automated market makers (AMMs) serve as one of the cornerstones of decentralized finance (DeFi), a fast-developing area at the intersection of blockchain, cryptocurrencies, and financial service. In recent years, AMMs have received increasing attention from both capital markets and financial regulators. In this talk, we study AMMs from a risk management perspective, with focuses on the quantification and hedging of the risk associated with AMMs, and the potentials of AMMs in becoming a pivotal financial technology in the digital transformation of traditional finance.

■ Biography

Dr. Guangwu Liu is currently a professor in the Department of Management Sciences at City University of Hong Kong. His research interests include stochastic simulation and machine learning, with applications to financial engineering and risk management. His work has been published in premier journals such as INFORMS Journal on Computing, Management Science, and Operations Research. He currently serves as an associate editor for Naval Research Logistics, and Operations Research.

■ About Us

Laboratory for AI-Powered Financial Technologies Limited (AIFT) is a Hong Kong registered limited company. It was co-founded by the City University of Hong Kong and Columbia University in the United States. AIFT is committed to leading the future technological development of financial services in the Asia-Pacific region. This strategic positioning brings together the entrepreneurial spirit of the two world financial centers of New York and Hong Kong, as well as two leading international academic institutions.

Join us now!
<https://hkaift.com/>

