ÖREBRO UNIVERSITY

SCHOOL OF BUSINESS

Workshop on Financial Econometrics 2018

Program Overview

Wednesday, Nov 7

09:00 – 09:30	Registration
09:30 – 09:35	Welcome
09:35-10.35	Keynote Lecture **Prof. Gary Koop**
10:35-10:50	Coffee Break
10:50-12:30	Session 1: Portfolio Theory
12:30-13:30	Lunch (Forum)
13:30-15:10	Session 2: Volatility Measures
15:10-15:30	Coffee Break
15:30-17:10	Session 3: Computational Econometrics
19:00	Workshop Dinner

Thursday, Nov 8

09:00-10:15	Session 4: Higher Moments
10:15-10:35	Coffee Break
10:35 -11:35	Keynote Lecture **Prof. Stefan Mittnik**
11:35-13:00	Lunch (Faculty Club)
13:00-14:15	Session 5: Dependence Modelling

Detailed Program

Wednesday, Nov 7

09:00 - 09:30 **Registration**

09:30 - 09:35 **Welcome**
Sune Karlsson

09:35 - 10:35 **Keynote Lecture I**
Prof. Gary Koop (University of Strathclyde, Glasgow, UK)
Title: ***Exchange Rate Predictability and Dynamic Bayesian Learning***

10:35 - 10:50 **Coffee Break**

10:50 - 12:30 **Session 1 (Portfolio Theory)**
Chair: ***Winfried Pohlmeier***

Solomiia Dmytriv: Testing the Weights of the Global Minimum Variance Portfolio in High Dimensions

Rasmus Lönn: High-Dimensional Portfolios: Common Risk and Sparse Hedging

Erik Thorsén: Quantile-Based Optimal Portfolio Selection

Dmytro Ivasiuk: Multi-Period Portfolio Choice with a Power Utility Function and Return Dynamics.

12:30 - 13:30 **Lunch (Forum)**

13:30 - 15:10 **Session 2 (Volatility Measures)**
Chair***: Eric Hjalmarsson***

Janosch Kellermann: The Effect of Intraday Periodicity on Realized Volatility Measures

Krzysztof Podgórski: The Matrix Valued Volatility Based on Stochastic Covariance Models

Gustav Alfelt: Goodness-of-Fit Tests for Centralized Wishart Processes

Isaiah Hull: Manufacturing Decline and House Price Volatility

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15:10 - 15:30	**Coffee Break**

15:30 - 17:10 **Session 3 (Computational Econometrics)**
Chair: ***Isaiah Hull***

Reinaldo Marques: Online Particle Estimation for General State Space Models with Large Datasets

Winfried Pohlmeier: Portfolio Pretesting with Machine Learning

Alexander Heinemann: A Residual Bootstrap for Conditional Value-at-Risk

Priyantha Wijayatunga: On Measuring Statistical Dependencies

19:00 **Workshop Dinner (Stora Örebro, opposite City Hall, Örebro)**

Thursday, Nov 8

09:00 - 10:15 **Session 4 (Higher Moments)**
Chair: ***Krzysztof Podgórski***

Stanislav Anatolyev: Volatility Filtering in Estimation of Kurtosis (and Variance)

Eric Hjalmarsson: Compound Returns

Manuel Schmid: Estimating Higher Moments with High Frequency Data

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10:15 - 10:35 **Coffee Break**

10:35 - 11:35 **Keynote Lecture II**
Prof. Stefan Mittnik (Ludwig Maximilians University, Munich, Germany)
Title: ***Tail Risk Tales***

11:35 - 13:00 **Lunch (Faculty Club)**

13:00 - 14:15 **Session 5** (**Dependence Modelling**)
Chair: ***Christopher Baum***

Hoang Nguyen: Variational Inference for High Dimensional Structured Factor Copulas

Maziar Sahamkhadam: Portfolio Optimization Based on Forecasting Models Utilizing Vine Copulas. An Empirical Evaluation for the Financial Crisis

Christopher Baum: Response Surface Coefficients for Unit Root Tests

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14:15 - 14:20 **Concluding Remarks**

Organizing committee

Farrukh Javed

Sune Karlsson

Stepan Mazur

Workshop Venue:

All the sessions will be held in the Musikhögskolan (Lecture Hall: M). The venue is almost 750 m away from the University Bus Stop (Universitetsplatsen). Please find the campus map attached in the next page.

Time for presentation:

- Length of a keynote talk is 60 minutes, including discussion.
- Length of a contributed talk is 25 minutes, including discussion.

Social Program:

Lunch:

Day 1: At "Forum" a white building, located just besides the Musikhögskolan.

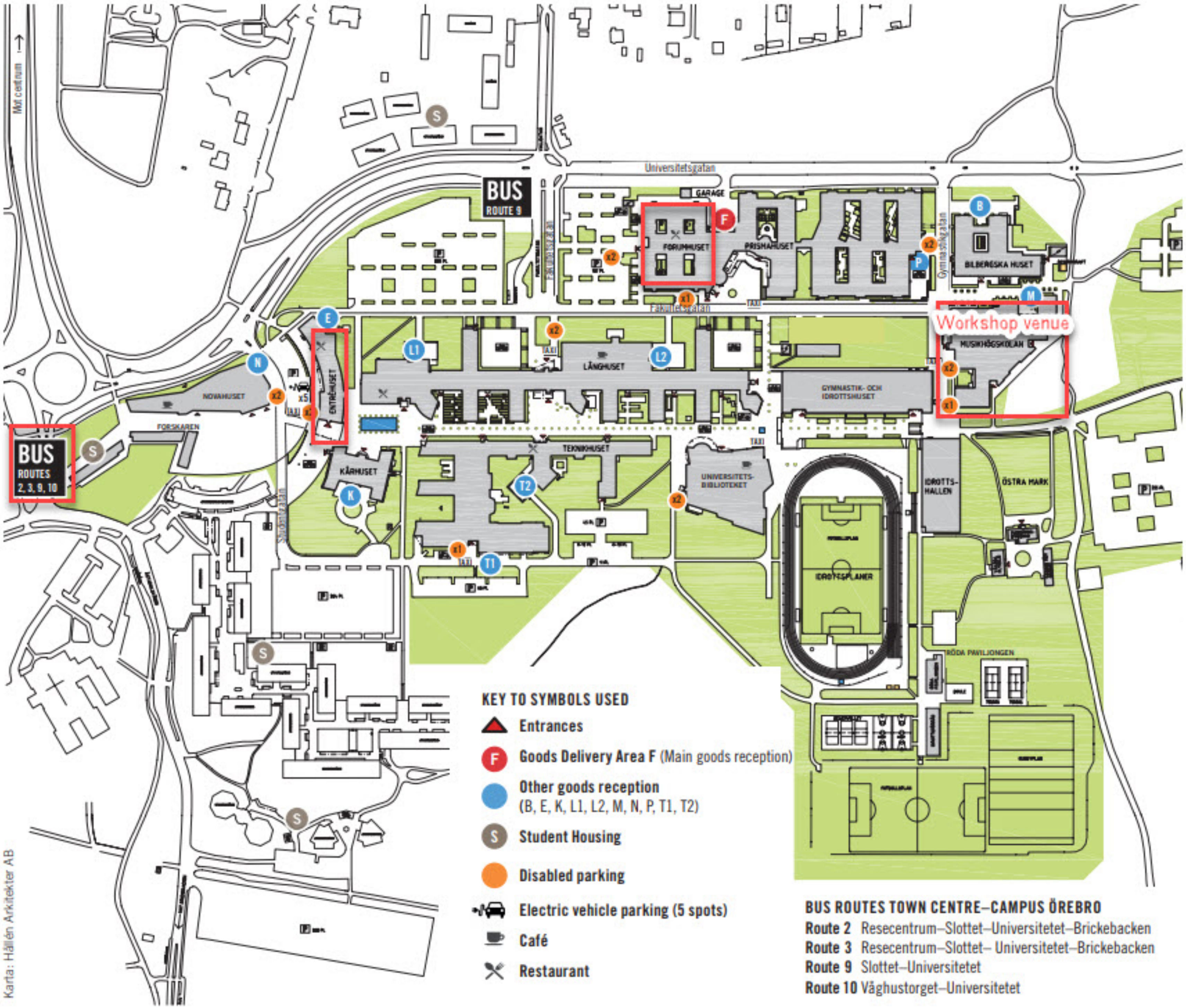
Day 2: At the "Faculty Club" inside the Entréhuset, close to the University Bus Stop.

Workshop dinner:

Workshop dinner on Thursday evening is held in the Stora Örebro Restaurant, which is located near the city hall at the city center. Dinner starts at 19:00.

ÖREBRO UNIVERSITY

CAMPUS ÖREBRO



Bilbergska huset – School of Science and Technology/ Division of Science, Lecture Hall B

Entréhuset – Vice-Chancellor and University Management, Executive Office, Office for Academic Policy, Grants Office, Finance Office, Communication and Collaboration, Reception and Switchboard, Faculty Club (restaurant)

Forskaren – Accommodation for Visiting Scholars

Forumhuset – School of Humanities, Education, and Social Sciences, Lecture Halls F and Bio, Forum Quiet Room, University Chaplaincy, Forum Restaurant

Gymnastik- och idrottshuset – School of Health Sciences/Division of Sport Science, Lecture Hall G, Sports Halls (G1, G2, I1, I2), University Gym, Dance Hall

Kårhuset – Student Union, café, pub and nightclub

Långhuset – Student Services Centre, School of Law, Psychology and Social Work, International Office, Printing Office, Student Services, IT Services/IT Support Services, Teacher Education Office, Campus Health Centre, Örebro University Psychology Clinic, Lecture Halls L1, L2, L3, Examination Halls (L001, L002), Akademiska hus, Café Almby/Simply to go, Kraka Restaurant

Musikhögskolan – School of Music, Theatre and Art, Concert Hall, Art Gallery, Hundraettan (M101), Lecture Hall M, Café Prego

Novahuset – Örebro University School of Business, Swedish Entrepreneurship Forum, Student Collaboration, Aula Nova, Café Nova

Prismahuset – School of Health Sciences, Housing Office, Prisma Quiet Room, Sign Language Interpreters, Caretaking Services, Cleaning Services, Lecture Halls P1, P2

Röda paviljongen – Function rooms

Teknikhuset – School of Science and Technology, Campus Services (management), Human Resources, Innovation Office, Örebro universitet Enterprise AB, Örebro universitet Uppdrag AB, Inkubera AB, Alfred Nobel Science Park AB, Lecture Hall T, Examination Halls (T143, T225), Moot Court Room T137, Etage Restaurant

Universitetsbiblioteket – University Library (Main Library), Biblioteksaulan (auditorium), Café Lyktan

Östra Mark – Conference Facilities