Workshop on Financial Econometrics 2022

Arranged by

Örebro University School of Business and Kommuninvest

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Tore Browaldhs stiftelse is gratefully acknowledged

<u>Program Overview</u>

Monday, Nov 7

08:30 – 09:00	Registration
09:00 – 09:05	Welcome
09:05 – 10:35	Session 1: Forecasting
10:35 – 11:00	Coffee Break
11:00 – 12:00	Keynote Lecture John Maheu
12:00 – 13:00	Lunch
13:00 – 14:30	Session 2: Portfolio Analysis
14:30 – 15:00	Coffee Break
15:00 – 16:30	Session 3: Bayesian Econometrics

19:00 Conference workshop at Örebro Castle

Tuesday, Nov 8

09:00 – 10:30	Session 4: Tail Risk
10:30 – 11:00	Coffee Break
11:00 – 12:00	Keynote Lecture Marta Banbura
12:00 – 13:00	Lunch
13:00 – 14:30	Session 5: Financial Econometrics
14:30 – 14:40	Concluding Remarks

Workshop Venue:

Elite Stora Hotellet, Drottninggatan 1, Örebro

Time for presentations:

- Length of a keynote talk is 60 minutes, including discussion.
- Length of a contributed talk is 30 minutes, leaving at least 5 minutes for discussion.

Detailed Program

Monday November 7

08:30 – 09:00	Registration
09:00 – 09:05	Welcome Remarks
09:05 – 10:35	**Session1: Forecasting** David Kohns: A New Bayesian MIDAS Approach for Flexible and Interpretable Nowcasting Tony Chernis: Combining Large Numbers of Density Predictions with Bayesian Predictive Synthesis Ignacio Crespo: Does Anything Beat a Factor Model? Comparing Predictive Accuracy in Large Panels of Macroeconomic Time Series
10:35 – 11:00	Coffee break
11:00 – 12:00	**Keynote lecture** John Maheu: Modeling and Forecasting Bull and Bear Markets
12:00 – 13:00	Lunch
13:00 – 14:30	**Session 2: Portfolio Analysis** Vilhelm Niklasson: Bayesian modelling of optimal portfolio weights using different sources of information Taras Bodnar: Dynamic shrinkage estimation of the high-dimensional minimum-variance portfolio Alfonso Valdesogo: Hedge Fund Investment: Optimal Portfolios with Regime-Switching
14:30 – 15:00	Coffee break
15:00 – 16:30	**Session 3: Bayesian Econometrics** Matteo Iacopini: Adaptive Subspace Shrinkage with Mixture Functional Horseshoe Priors Ping Wu: Spike and Slab Priors on Variable Orderings in VARs Jan Prüser: Improving inference and forecasting in VAR models using cross-sectional information

19:00 Workshop dinner at Örebro Castle

Tuesday November 8

09:00 – 10:30	**Session 4: Tail risk** Aristeidis Raftapostolos: Deep Quantile Regression Cristina Amado: Modelling Time-Varying Volatility Interactions Matteo Iacopini: Bayesian Mixed-Frequency Quantile Vector Autoregression: Eliciting tail risks of Monthly US GDP
10:30 – 11:00	Coffee break
11:00 – 12:00	**Keynote lecture** Marta Banbura: Advances in Modeling Time-Varying Trends using Large VARs: Order-Invariant Stochastic Volatility, Hierarchical Shrinkage and Outliers
12:00 – 13:00	Lunch
13:00 – 14:30	**Session 5. Financial Econometrics** Veni Arekelian: And Pythia said: ”Buy not sell"; An analysis of analyst recommendations betting on sparsity Daniele Bianchi: Taming Momentum Crashes Daan Opschoor: A Smooth Shadow-Rate Dynamic Nelson-Siegel Model for Yields at the Zero Lower Bound
14:30 – 14:40	Concluding remarks

Conference locations