Western
UNIVERSITY · CANADA

CFIRM
Centre for Financial Innovation and Risk Management

FINANCIAL ECONOMETRICS AND RISK MANAGEMENT

Conference Program

Friday, April 20, 2018

9:00 - 9:30	Registration open
9:20 - 9:30	Opening remarks by the Organizing Committee
9:30 - 10:15	**SESSION I** (Chair: TBD) **High-frequency cash flow dynamics** Allan Timmermann (Rady School of Management, University of California San Diego), joint with Riccardo Sabbatucci and Davide Pettenuzzo
10:15 - 10:30	Coffee break
10:30 - 12:00	**SESSION II** (Chair: TBD) **Weak beta, strong beta: multi-factor pricing and rank restrictions** Lynda Khalaf (Carleton University), joint with Marie-Claude Beaulieu and Jean-Marie Dufour **Nonparametric Assessment of Hedge Fund Performance** Rene Garcia (University of Montreal and TSE - Toulouse School of Economics)
12:00 - 13:30	Lunch
13:30 - 15:00	**SESSION III** (Chair: TBD) **Volatility Regressions with Fat Tails** Nour Meddahi (TSE - Toulouse School of Economics), joint with Jihyun Kim **On the Modeling of Covariance Matrices** Peter R. Hansen (UNC Chapel Hill), joint with Ilya Archakov
15:00 - 15:15	Coffee Break
15:15 - 16:45	**SESSION IV** (Chair: TBD) **Identifying Parametric Option Valuation Models Using Large Panels** Kris Jacobs (Bauer College of Business, University of Houston), joint with Yuguo Liu **Dynamics of Variance Risk Premia: A new Model for Disentangling the Price of Risk** Jeroen Rombouts (ESSEC Business School), joint with Lars Stentoft and Francesco Violante
16:45	Conference close

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Fields Institute
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For registration please click here