

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) 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 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		
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16:45 Conference close		
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Conference Sponsors







Conference venue

Fields Institute 222 College Street, 2nd Floor Room 214 Toronto, ON M5T 3J1

For more information contact: Linda Jack t. 519.661.2111 Ext. 84476

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