Thursday October 17, 2013

12:30-1:30 Lunch

1:30-2:30 Session Chair: Stan Hurn
Yin Liao, QUT:  *Modeling and forecasting realized volatility: getting the most out of the jump component*

Yong Li, SMU:  *A Bayesian Chi-Squared test for Hypothesis Testing in Economics and Finance*

Xiaohu Wang, SMU:  *Double asymptotics for stationary and explosive continuous time models*

2:30-3:00 Coffee Break

3:00-4:30 Session Chair: Anthony Hall
Genevieve Gauthier, Montreal:  *Recovery rates and contagion in a hybrid credit risk model*

Susan Thorp, UTS:  *Endogenous crisis dating and contagion using smooth transition structural GARCH*

Stan Hurn, QUT:  *Volatility transmission in global financial markets*

6:00 Dinner, invitation only

Agricola Eatery, Witherspoon Street

Friday October 18, 2013

9:00 - 10:30 Session Chair: Joon Park
Jun Yu, SMU:  *Testing for Multiple Bubbles*

Jiti Gao, Monash:  *Nonlinear Cointegration and Estimation of Stock Return Predictive Function*

Jianqing Fan, Princeton:  *Large Panel Test of Factor Pricing Models*

10:30 – 11:00 Coffee Break

11:00 – 12:30 Session Chair: Jianqing Fan
Joon Park, Indiana:  *Mean reversion and unit root in diffusion*

Yoosoon Chang, Indiana:  *Regime switching model with autoregressive endogenous latent factor*

Junye Li, ESSEC:  *Variance Components, Term Structures of Variance Risk Premia, and Expected Asset Returns*
12:30 - 1:30  Lunch

1:30 – 3:00  Session Chair: Jun Yu
Anthony Hall, UTS: Resiliency of the Limit Order Book

Yacine Ait-Sahalia, Princeton: High Frequency Traders Taking Advantage of Speed

Jiangmin Xu, Princeton: Optimal Trading of the New Market Maker in a Limit Order Book

6:00  Dinner, invitation only  Mediterra, Palmer Square