Programme

Masterclasses with
Prof. Paul Embrechts
& Prof. Eric Ghysels

30 April - 2 May 2014
Upper Hall, Jesus College
Cambridge
Day 1

9:30 - 10:00  Registration

Session 1  Prof. Paul Embrechts

10:00 - 11:20  Quantitative Risk Management: the Basics, the Mapping, Risk Measures, Statistical Estimation (Part 1)

11:20 - 11:40  Coffee Break

11:40 - 13:00  Quantitative Risk Management: the Basics, the Mapping, Risk Measures, Statistical Estimation (Part 2)

13:00 - 14:00  Lunch at Prioress's Room

Session 2  Prof. Eric Ghysels

14:00 - 15:20  Introduction to Mixed Frequency Data, MIDAS regressions and State Space Models (Part 1)

15:20 - 15:40  Coffee Break

15:40 - 17:00  Introduction to Mixed Frequency Data, MIDAS regressions and State Space Models (Part 2)
Session 3  Prof. Paul Embrechts

10:00 - 11:20  From Multivariate Normality to Ellipticity and Beyond, Understanding Non-Linear Dependence (Part 1)

11:20 - 11:40  Coffee Break

11:40 - 13:00  From Multivariate Normality to Ellipticity and Beyond, Understanding Non-Linear Dependence (Part 2)

13:00 - 14:00  Lunch at Prioress's Room

Session 4  Prof. Eric Ghysels

14:00 - 17:00  Vector Autoregressive Models with Mixed Frequency Data (Part 1)

15:20 - 15:40  Coffee Break

15:40 - 17:00  Vector Autoregressive Models with Mixed Frequency Data (Part 2)
Session 5  Prof. Eric Ghysels

10:00 - 11:20  Volatility, Correlation and Skewness Mixed Frequency Data Models (Part 1)

11:20 - 11:40  Coffee Break

11:40 - 13:00  Volatility, Correlation and Skewness Mixed Frequency Data Models (Part 2)

13:00 - 14:00  Lunch at the Cloisters

Session 6  Prof. Paul Embrechts

14:00 - 17:00  Model Uncertainty within the Basel 3 Framework, which Risk Measure to Use, Dependence Uncertainty: Theory and the Rearrangement Algorithm, an Application to Operational Risk (Part 1)

15:20 - 15:40  Coffee Break

15:40 - 17:00  Model Uncertainty within the Basel 3 Framework, which Risk Measure to Use, Dependence Uncertainty: Theory and the Rearrangement Algorithm, an Application to Operational Risk (Part 2)