



# Workshop on Forecasting in Financial Markets

Programme

6 March , 2014  
Winstanley Lecture Theatre  
Trinity College



# Workshop on Forecasting in Financial Markets

Date: March 6, 2014

Location: Winstanley Lecture Theatre, Trinity  
College, Cambridge

Organized by: **Prof. Oliver Linton**

Institute for  
**New Economic Thinking**



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|--------------|---|
| 13:00- 14:00 | <b>Hui Jun Zhang (University of Cambridge)</b><br><i>Short and long run second-order causality: theory, measures and inference</i>  |
| 14:00-15:00  | <b>Andrew Patton (Duke University)</b><br><i>Asymptotic Inference about Predictive Accuracy using High Frequency Data (joint work with Jia Li)</i>  |
| 15:00-16:00  | <b>Peter Reinhard Hansen (European University Institute)</b><br><i>Parameter Estimation with Out-of-Sample Objective (joint work with Elena-Ivona Dumitrescu)</i>                               |
| 16:00:16:30  | Coffee break  |
| 16:30-17:30  | <b>George Kapetanios (Queen Mary University of London)</b><br><i>Time varying estimation and inference with application to large dimensional covariance estimation and portfolio management</i> |
| 17:30-18:30  | <b>Mark Salmon (University of Cambridge)</b><br><i>Forecasting Trading Intensity, Volatility and Covariances for Real Time Trading Rules</i>  |
| 19:30        | Dinner  |



## Other Information

The **Winstanley Lecture Theatre** is a fully-equipped audio-visual theatre, with seating for up to 150 people.

To reach it, turn into Whewell's Court from Trinity Street. Turn right immediately after the first arch and climb the stone stairs. At the top of the stairs, follow the path round the ziggurat-like Wolfson building, leaving it to your left. Then turn right into Blue Boar Court. The Winstanley Lecture Theatre is on the east side of the Court.

