

Cambridge-INET Mini Conference

Tuesday 23rd July 2019, **Keynes Room**

12.30 pm-6.00 pm

12.30 pm Sandwich Lunch

1.00-1.45 pm Andrew Harvey (Cambridge University)

Co-integration and control: assessing the impact of events using time series data

1.45-2.30 pm Farshid Vahid (Monash University)

Global temperatures and greenhouse gases - A common features approach

2.30-3.00 pm Shuyi Ge (Cambridge University)

A model of contagion: mutual exciting regime-switching, with an application to Eurozone credit risk

3.00-3.45 pm Heather Anderson (Monash University)

The effects of trade size and market depth on immediate price impact in a limit order book market

3.45-4.00 pm Break

4.00-4.15 pm Yoon-Jae Whang (Seoul National University)

Testing stochastic dominance with many conditioning variables

4.15-5.15 pm Dexter Ding (Cambridge University)

Pairs trading, a new application of stochastic volatility model

5.15-6.00 pm Marco Valerio Geraci (Cambridge University)

Short selling and excess return correlation

7.00 pm Dinner for Speakers, Private Supply Room, Trinity College

