Cambridge-INET Workshop on Financial Econometrics
December 18, 2019
Meade Room, Faculty of Economics

Programme

• 09:30—10:00
  Coffee/Tea - Welcome - Meade Room, Faculty of Economics

• 10:00 — 11:00
  Dario Palumbo and Andrew Harvey (University of Cambridge)
  “Score-Driven Models for Realized Volatility”

• 11:00 — 12:00
  Sander Barendse (University of Oxford) and Andrew Patton
  “Comparing Predictive Accuracy in the Presence of a Loss Function Shape Parameter”

• 12:00 — 13:00
  Lunch Break - Marshall Room, Faculty of Economics

• 13:00 — 14:00
  Simon Clinet (Keio University) and Yoann Potiron
  “Cointegration in high frequency data”

• 14:00 — 15:00
  Merrick Li (University of Cambridge) and Oliver Linton
  “A ReMeDI for Microstructure Noise”

• 15:00 — 15:30
  Coffee/Tea Break - Meade Room, Faculty of Economics

• 15:30 — 16:30
  Simon Clinet and Yoann Potiron (Keio University)
  “Disentangling sources of high frequency market microstructure noise”

• 16:30 — 17:30
  Weilun Zhou (University of Cambridge), Jiti Gao, David Harris and Hsein Kew
  “Semiparametric Single-Index Predictive Regression”