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"