

FRONTIERS IN ECONOMETRICS

WORKSHOP AGENDA

Date: Thursday 19 July 2018

Location: Macquarie University City Campus

Address: Seminar Room 2305, Level 23/123 Pitt St, Sydney NSW 2000

08:50AM - 09:00AM WELCOME

09:00AM - 10:30AM SESSION 1 CHAIR – SHUPING SHI

09:00AM - 09:30AM **Jun Yu** from Singapore Management University
Bubble Testing under Deterministic Trends

09:30AM - 10:00AM **Heather Anderson** from Monash University
High Dimensional Predictive Regression in the Presence of Cointegration

10:00AM - 10:30AM **Stefan Trueck** from Macquarie University
Quantifying Effects of Extreme Events with Applications to Financial Crises

10:30AM - 11:00AM MORNING TEA

11:00AM - 12:30AM SESSION 2 CHAIR – LANCE FISHER

11:00AM - 11:30AM **James Morley** from University of Sydney
Housing, Household Debt, and Consumption Insurance

11:30AM - 12:00PM **Tao Zeng** from Zhejiang University
Deviance Information Criterion for Model Selection: Justification and Variation

12:00PM - 12:30PM **Ye Lu** from The University of Sydney
Incremental Factor Model for High Frequency Observations with Large Dimension and Long Span

12:30PM - 13:30PM LUNCH

13:30PM - 15:00PM SESSION 3 CHAIR – FARSHID VAHID

13:30PM - 14:00PM **Sebastien Laurent** from GREQAM
Beta for Positive Definite Matrices: Theory and Estimation

14:00PM - 14:30PM **Junye Li** from ESSEC
Real-Time Learning and Bond Return Predictability

14:30PM - 15:00PM **Ye Chen** from Capital University of Economics and Business
Mixed Dynamic Factor Models Applied to Chinese House Prices

15:00PM - 15:30PM AFTERNOON TEA

15:30PM - 17:00PM SESSION 4 CHAIR – TOM SMITH

15:30PM - 16:00PM **Xi Qu** from Shanghai Jiaotong University
Consistent Specification Testing under Network Dependence

16:00PM - 16:30PM **Vladimir Volkov** from University of Tasmania
The Changing International Network of Sovereign Debt and Financial Institutions

16:30PM - 17:00PM **Shuping Shi** from Macquarie University
Testing for Jumps in Linear Drift Diffusion Processes

18:30PM - TBC DINNER at THE LITTLE SNAIL
3/50 Murray St, Pyrmont NSW 2009

FRONTIERS IN ECONOMETRICS

WORKSHOP AGENDA

Date: Friday 20 July 2018

Location: QUT – Gardens Point Campus

Address: 2 George Street, Brisbane, QLD 4000

12:30PM - 13:30PM LUNCH

13:30PM - 15:00PM SESSION 5 CHAIR – JUN YU

13:30PM - 14:00PM **Xu Zheng** from Shanghai Jiao Tong University
A Goodness-of-fit Test for Copula Models Based on Martingale Transformation

14:00PM - 14:30PM **Annatiina Silvennoinen** from Queensland University of Technology
Building Multiplicative Time-Varying Smooth Transition Conditional Correlation GARCH Models

14:30PM - 15:00PM **Vance Martin** from The University of Melbourne
A Water Portfolio Model with Time-Varying Risk

15:00PM - 15:30PM AFTERNOON TEA

15:30PM - 17:00PM SESSION 6 CHAIR – XU ZHENG

15:30PM - 16:00PM **Yin Liao** from Queensland University of Technology
Spectral Hedging and Portfolio Optimization in the Frequency Domain

16:00PM - 16:30PM **Min Zu** from The University of Queensland
A Solution to Reverse Survivorship Bias

16:30PM - 17:00PM **Mark Doolan** from Queensland University of Technology
State Dependent Combinations of Multivariate Volatility Forecasts

18:30PM - TBC DINNER

FRONTIERS IN ECONOMETRICS

WORKSHOP AGENDA

Date: Saturday 21 July, 2018

Location: QUT – Gardens Point Campus

Address: 2 George Street, Brisbane, QLD 4000

09:00AM - 10:30AM SESSION 7 CHAIR – VANCE MARTIN

09:00AM - 09:30AM **Daniel Smith** from Queensland University of Technology
Firm-level Multivariate GARCH Models

09:30AM - 10:00AM **Steve Thiele** from Queensland University of Technology
Modelling and forecasting extreme electricity prices

10:00AM - 10:30AM **Jun Yu** from Singapore Management University
A Two-stage Approach to Estimation of the Fractional Vasicek model with Discretely Sampled Data

10:30AM - 11:00AM MORNING TEA

11:00AM - 12:30PM SESSION 8 CHAIR – STAN HURN

11:00AM - 11:30AM **Gael Martin** from Monash University
Approximate Bayesian Forecasting

11:30AM - 12:00PM **Yacine Aït-Sahalia** from Princeton University
Stochastic Volatility Implied Models