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CFIRM
Centre for Financial Innovation and Risk Management

FINANCIAL ECONOMETRICS AND RISK MANAGEMENT

Conference Program

Saturday, April 2, 2016

8:30 - 9:00	Registration open
9:00 - 9:15	Opening remarks by the Organizing Committee
9:15 - 10:00	**SESSION I** (Chair: Charles Saunders, UWO) **Stock Sentiment Analysis Based on Statements and Social Media** Grant Wang (Highstreet Asset Management)
10:00 - 10:30	Coffee break
10:30 - 12:00	**SESSION II** (Chair: John Maheu, McMaster U) **Forecasts of Inflation and Interest Rates in No-Arbitrage Affine Models** Nikolay Gospodinov (Research Department, Federal Reserve Bank of Atlanta), joint with Bin Wei **Common Idiosyncratic Variance and Global Risk Factors in Exchange Rates and Option Volatilities** Jean-Sébastien Fontaine (Financial Market Department, Bank of Canada)
12:00 - 14:00	Lunch
14:00 - 15:30	**SESSION III** (Chair: Tom McCurdy, Rotman) **Option-Based Estimation of the Price of Co-Skewness and Co-Kurtosis Risk** Peter Christoffersen (Rotman School of Management, University of Toronto), joint with Mathieu Fournier, Kris Jacobs and Mehdi Karoui **Option Valuation using Realized Volatility and Mixture of Normal Distributions** Sergii Pypko (University of Western Ontario)
15:30 - 16:00	Coffee Break
16:00 - 17:30	**SESSION IV** (Chair: Ilias Tsiakas, U of Guelph) **Optimal Portfolio Selection With and Without Risk-free Asset** Raymond Kan (Rotman School of Management, University of Toronto), joint with Xiaolu Wang and Guofu Zhou **Gone Factors: Assessment of Asset Pricing Models Using a Myriad of Factors** Dacheng Xiu (Booth School of Business, University of Chicago), joint with Garvin Feng
17:30	Conference close

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Conference venue
Delta London Armouries Hotel
325 Dundas Street
London ON N6B 1T9

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