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CFIRM
Centre for Financial Innovation and Risk Management

FINANCIAL ECONOMETRICS AND RISK MANAGEMENT

Conference Program

Saturday, April 8, 2017

8:30 - 9:00	Registration open
9:00 - 9:15	Opening remarks by the Organizing Committee
9:15 - 10:00	**SESSION I** (Chair: Lars Stentoft, UWO) **Nonparametric Implied Levy Densities** Viktor Todorov (Kellogg School of Management, Northwestern University)
10:00 - 10:30	Coffee break
10:30 - 12:00	**SESSION II** (Chair: R. Mark Reesor, WLU) **Dynamic Semiparametric Models of Expected Shortfall and Value-at-Risk** Andrew Patton (Duke University) **The VIX, the Variance Premium, and Expected Returns** Daniela Osterrieder (Rutgers Business School)
12:00 - 14:00	Lunch
14:00 - 15:30	**SESSION III** (Chair: Charles Saunders, UWO) **Exact Inference in Predictive Quantile Regressions** Sermin Gungor (Financial Markets Department, Bank of Canada), joint with Richard Luger **Unified Inference for Nonlinear Factor Models from Panels with Fixed and Large Time Span** Torben Andersen (Kellogg School of Management, Northwestern University), joint with Nicola Fusari, Viktor Todorov and Rasmus Varneskov
15:30 - 16:00	Coffee Break
16:00 - 17:30	**SESSION IV** (Chair: Alex Maynard, U of Guelph) **Bayesian Parametric and Semiparametric Factor Models for Large Realized Covariance Matrices** John M. Maheu (DeGroote School of Business, McMaster University), joint with Xin Jin and Qiao Yang **On a Threshold Realized GARCH Model** Dinghai Xu (University of Waterloo)
17:30	Conference close

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Conference venue
Delta London Armouries Hotel
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For registration please go to
economics.uwo.ca/cfirm_2017/