Western
UNIVERSITY · CANADA

CFIRM
Centre for Financial Innovation and Risk Management

FINANCIAL ECONOMETRICS AND RISK MANAGEMENT

Conference Program

Friday, April 26, 2019

8:30 - 9:00	Registration open
9:00 - 9:15	Opening remarks by the Organizing Committee
9:15 - 10:00	**SESSION I** (Chair: TBD) **Reconstructing the Yield Curve** Cynthia Wu (University of Notre Dame)
10:00 - 10:30	Coffee break
10:30 - 12:00	**SESSION II** (Chair: TBD) **Hedging Macroeconomic and Financial Uncertainty and Volatility** Ian Dew-Becker (Northwestern University, Kellogg School of Management), joint with Stefano Giglio and Bryan Kelly **Macro-Finance Term Structure Models with External Instruments** Bruno Feunou (Bank of Canada) joint with Jean-Sebastien Fontaine and Guillaume Roussellet
12:00 - 14:00	Lunch
14:00 - 15:30	**SESSION III** (Chair: TBD) **In-sample and Out-of-sample Sharpe Ratios** Raymond Kan (Rotman School of Management, University of Toronto), joint with Xiaolu Wang and Xinghua Zheng **Nonlinear SDFs in Large Cross-Sections** René Garcia (University of Montreal and TSE (Toulouse School of Economics))
15:30 - 16:00	Coffee Break
16:00 - 17:30	**SESSION IV** (Chair: TBD) **The Price of Higher Order Catastrophe Insurance: The Case of VIX Options** Bjorn Eraker (Wisconsin School of Business, University of Wisconsin-Madison), joint with Aoxiang Yang **Option Implied Leverage** Nicola Fusari (Johns Hopkins Carey Business School), joint with Federico Bandi and Roberto Reno
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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For registration please go to the FERM 2019 signup page