

FINANCIAL ECONOMETRICS AND RISK  
MANAGEMENT

Conference Program

Saturday, 28 March 2015



Conference Sponsors

CFIRM



FIELDS



HIGHSTREET™  
ASSET MANAGEMENT



Ivey Spencer Leadership  
Centre

551 Windermere Road  
London ON N5X 2T1

Contact:  
Parveen Grewal  
t. 519.661.2111 Ext. 84476  
e. pgrewa2@uwo.ca

[www.cfirm.uwo.ca](http://www.cfirm.uwo.ca)

8:30 - 9:00	Registration open
9:00 - 9:15	Opening remarks by the Organizing Committee Introduction by Phelim Boyle, Wilfrid Laurier University, Canada
9:15 - 10:00	<b>SESSION I</b> <b>Why Risk Based Investments Gain More Attraction</b> Tingting Lu, Senior Analyst, Highstreet Asset Management Inc, Canada
10:00 - 10:30	Coffee break
10:30 - 12:00	<b>SESSION II</b> <b>Optimal Data Histories for Forecasting the Variance of Stock Returns</b> Tom McCurdy, Rotman School of Management, University of Toronto, Canada. (Joint with Yoontae Jeon, Rotman) <b>Copula and Partial Identification</b> Yanqin Fan, University of Washington, USA
12:00 - 14:00	Lunch
14:00 - 15:30	<b>SESSION III</b> <b>Order Intensity, Jumps and Price Formation - Evidence from the U.S. Treasury Market</b> George Jiang, Washington State University, USA (Joint with Ingrid Lo, Bank of Canada) <b>Affine Term Structure of Risk-Neutral Moments Models</b> Bruno Feunou, Bank of Canada (Joint with Cedric Okou, UQAM, Canada)
15:30 - 16:00	Coffee Break
16:00 - 17:30	<b>SESSION IV</b> <b>Credit Risk Management - A Practitioner's View</b> Pujun Liu, BMO Financial Group, Canada <b>Backtesting Expected Shortfall: Accounting for Tail Risk</b> Juan Carlos Escanciano, Indiana University, USA (Joint with Zaichao Du, SWUFE, China)
17:30	Conference close