UNIVERSITY OF CAMBRIDGE
FACULTY OF ECONOMICS

New directions in economics

JANEWAY INSTITUTE CAMBRIDGE

Financial Econometrics Conference

31st May – 1st June 2024
Winstanley Theatre, Trinity College, Cambridge, CB2 1TQ

Friday 31st May

09.30 – 10.00	**Registration/Coffee**
10.00- 10.50	Roberto Renò (ESSEC Business School) ***"0DTE Option Pricing"***
10.50 – 11.40	Jeroen Dalderop (University of Notre Dame) ***"Semiparametric Estimation of Probability Weighting Functions Implicit in Option Prices"***
11.40 – 12.00	**Coffee**
12.00 – 12.50	Mirco Rubin (EDHEC Business School) ***"Green Window Dressing"***
12.50 – 14.00	**Lunch**
14.00 – 14.50	Shuping Shi (Macquarie University) ***"Uncovering Mild Drift in Asset Prices with Intraday High-Frequency Data"***
14.50 – 15.40	Shixuan Wang (University of Reading) ***"Detection of a Structural Break in Intraday Volatility Pattern"***
15.40 – 16.00	**Coffee**
16.00 – 16.30	Jens Perch Nielsen (City University London) ***"New Co-Operation with USS Pension Involving Financial Econometrics"***
16.30 – 17.00	Parastoo Mousavi and Tatiana Franus (City University London) ***"Financial Econometrics Designed for USS Pension"***

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Saturday 1st June

09.00 – 9.30	**Coffee**
09.30-10.20	Paolo Zaffaroni (Imperial College London) ***"TBD"***
10.20-11.10	Fabio Trojani (Université de Genève) ***"Tradable Factor Risk Premia and Oracle Tests of Asset Pricing Models"***
11.10 – 11.30	**Coffee**
11.30-12.20	Christian Hafner (UC Louvain) ***"Statistical Identification of Independent Shocks with Kernel-Based Maximum Likelihood Estimation and an Application to the Global Crude Oil Market"***
12.20 – 13.30	**Lunch**
13.30 – 14.20	Dobrislav Dobrev (Federal Reserve Board) ***"A Randomized Missing Data Approach to Robust Filtering and Forecasting"***
14.20 – 15.10	Mark Salmon (University of Cambridge) ***"TBD"***
15.10 – 15.30	**Coffee**
15.30 – 16.20	Yuning Li (University of York) ***"Estimating Time-Varying Networks for High-Dimensional Time Series"***
16.20-16.50	Mingmei Xiao (University of Cambridge) ***"TBD"***
16.50-17.20	Linqi Wang (University of Cambridge) ***"The Effect of Stock Splits on Liquidity in a Dynamic Model"***