



Conference on Intrinsic Time in Finance

Abbey Hegne, Allensbach, 6 – 7 May 2022

Conference Program

Version: 26.04.2022

May 6th, 2022

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|---------------|-------------------------|---|
| 09:00 – 09:10 | Welcome Address | |
| 09:10 – 09:45 | Davide Pirino | Testing for Endogeneity of Irregular Sampling Schemes |
| 09:45 – 10:20 | Michele Azzone | Additive Normal Tempered Stable Processes for Equity Derivatives and Power-Law Scaling |
| 10:20 – 10:55 | George Tauchen | Disagreement in Market Index Options |
| | <i>Coffee Break</i> | |
| 11:25 – 12:00 | Vladimir Volkov | Learning from Low Latency |
| 12:00 – 12:35 | Roberto Renó | Random Sampling at High Frequency |
| | <i>Lunch</i> | |
| 14:15 – 14:50 | Jeanine Polivka | Efficient Realized Variance Estimation in Time-Changed Diffusion Processes |
| 14:50 – 15:25 | Masaaki Fukasawa | A Limit theorem for Quadratic Variations of Stable Processes with Index Tending to 2 |
| 15:25 – 16:00 | Viktor Todorov | Measuring Volatility in Presence of Event Risk
*** ONLINE TALK***Daria |
| | <i>Coffee Break</i> | |
| 16:30 – 17:05 | Meng-Chen Hsieh | Long-Horizon Return Predictability from Realized Volatility in Pure-Jump Point Processes *** ONLINE TALK*** |
| 17:05 – 17:40 | Torben Andersen | Intraday Trade Invariance in the Foreign Exchange Futures Market *** ONLINE TALK*** |

19:00 *Apéro and Conference dinner (Haus St. Elisabeth, Abbey Hegne)*

May 7th, 2022

09:30 – 10:05 **Paul Sangrey** Jumps, Realized Densities, and News Premia

10:05 – 10:40 **Yifan Li** Testing for Jumps in a Discretely Observed Price

Coffee Break

11:10 – 11:45 **Ostap Ohkrin** Bates Lab: Moments, Simulation, Estimation

11:45 – 12:20 **Christian Gourieroux** Long Run Risk in Stationary Structural Vector Autoregressive Models

Lunch

14:00 – 14:35 **Johannes Bleher** From Orders to Prices: A Stochastic Description of the Limit Order Book to Forecast Intraday Returns

14:35 – 15:10 **Dobrislav Dobrev** High-Frequency Cross-Market Trading: Model Free Measurement and Applications

Coffee Break

16:00 *Departure from Hotel to Konstanz by train*

17:30 – 19:00 *Guided tour of the historical center of Konstanz (Meeting point: Hafenuhr, near Konzil)*

19:30 – 21:30 *Dinner in Brauhaus Joh. Albrecht, Konradigasse 2, 78462 Konstanz*

Logistical support from the [University of Konstanz](#) and financial support from the [Fritz Thyssen Stiftung](#) are gratefully acknowledged.