Lancaster University

Graduate School of Decision Sciences

Universität Konstanz

4th Konstanz – Lancaster Workshop on Finance and Econometrics

30 – 31 July 2018

University of Konstanz

Monday, July 30th 2018

10:00	*Welcome Coffee Break in room F208*
	Session 1 in room F420
10:30 – 11:15	The Early Exercise Risk Premium Adnan Gazi (University of Manchester)
11:15 – 12:00	Price Efficiency in Blockchain-Based Markets Stefan Voigt (University of Vienna)
12:00 – 12:45	Institutional Investors and Market Anomalies: Are Hedge Funds Smarter Arbitrageurs? Xinyu Cui (University of Manchester)
13:00 – 14:00	*Lunch Mensa K7*
	Keynote Speech in room F420
14:00 – 15:30	Patrik Guggenberger (Penn State University) A More Powerful Subvector Anderson and Rubin Test in Linear Instrumental Variables Regression
15:30	*Coffee Break in room F208*
	Session 2 in room F420
16:00 – 16:45	Sparse Approximate Factor Estimation for High-Dimensional Covariance Matrices Maurizio Daniele (University of Konstanz)
16:45 – 17:30	Risky Oracles, Sparsity and Model Selection Phillip Heiler (University of Konstanz)
19:00	*Dinner at Cafe Turm:* `http://www.cafe-turm.com/`

Tuesday, July 31st 2018

	Session 3 in room F420
09:00 – 09:45	Asymptotic Theory for Renewal Based High-Frequency Volatility Estimation Yifan Li (University of Manchester)
09:45 – 10:30	The Efficiency Gap Timo Dimitriadis (University of Konstanz)
10:30	*Coffee Break in room F208*
	Session 4 in room F420
11:00 – 11:45	Volatility Forecasting for Low-Volatility Investing Onno Kleen (Heidelberg University)
11:45 – 12:15	An Integrated Approach to Currency Factor Timing Ananthalakshmi Ranganathan (University of Lancaster)
12:30 – 13:30	*Lunch Mensa K7*
	Session 5 in room F420
13:30 – 14:15	A Regularized Structural Factor Vector Autoregressive Model Julie Schnaitmann (University of Konstanz)
14:15 – 15:00	On Inference and Time Series Analysis with Artificial Neural Networks Gerhard Fechteler (University of Konstanz)
15:00	*Coffee Break in room F208*
	Session 6 in room F420
15:30 – 16:15	Multivariate Generalized Hyperbolic Models for Risk and Portfolio Management Patrick Walker (University of Zurich)
16:15 – 17:00	Dynamic Portfolio Choice: Balancing Forecasting Risk Ekaterina Kazak (University of Konstanz)