Associazione
Carlo Giannini

Dipartimento di Scienze Economiche
UNIVERSITÀ DEGLI STUDI DI BRESCIA

First Carlo Giannini Ph.D. Workshop in Econometrics

Financial econometrics and quantitative finance: theory and applications

Department of Economics, University of Brescia, 11 December 2009

Sala Biblioteca, Facoltà di Economia, via San Faustino 74/B

The **Associazione Carlo Giannini** and the **Dipartimento di Scienze Economiche** - Università di Brescia organise a workshop for Ph.D. students and post-doctoral researchers with a field of specialisation in financial econometrics and quantitative finance. The aim of the meeting is to bring together young researchers in applied and theoretical econometrics and introduce them to the Italian econometric profession.

Programme

10.00 Opening address

10.10 Paolo Santucci De Magistris (Pavia): "**Fractional cointegration and level shifts in the realized and implied volatility relationship**". Discussant: Roberto Casarin (Brescia)

11.00 Ana Maria Dumitru (Bergamo and Cass Business School): "**Jumps and price discovery in the US Treasury market**". Discussant: Eduardo Rossi (Pavia).

11.50-12.10 Coffee break

12.10 Andrea Donato Tortora (Bocconi): "**Exchange rate forecasting: Bayesian model averaging and structural instability**". Discussant: Monica Billio (Venice).

13.00-14.00 Lunch

14.00 Andrea Bastianin (FEEM): "**Modelling asymmetric dependence using copula functions: an application to VaR in the energy sector**". Discussant: Gianni Amisano (ECB and Brescia)

14.50 Filip Zikes (Imperial College): "**Semiparametric conditional quantile models for financial returns and realized volatility**". Discussant: Sergio Pastorello (Bologna)

16.40: Adjourn

Participation is free. If you plan to attend, please inform the organisers (amisano@eco.unibs.it, casarin@eco.unibs.it, miniaci@eco.unibs.it)