

Workshop in Financial Econometrics (WFE 2019) – Scientific Program

Thursday 21st March 2019

08.45 - 09.25	Registration and Coffee - <i>Main Hall</i>
09.25 - 09.30	Welcome and Opening Remarks - <i>“Salle des Actes”</i>
09.30 - 11.00	Session 1 [Forecasting Commodity Markets] - <i>“Salle des Actes”</i> Real-time forecast of Henry Hub natural gas prices Presenter: Arthur Thomas (LEMNA – Université de Nantes & IFPEN) Predictive regressions in commodity markets Presenter: Jean-Baptiste Bonnier (LEMNA – Université de Nantes) Market Efficiency and Optimal Hedging Strategy for the US Ethanol Market Presenter: Anthony Paris (IFPEN & EconomiX)
11.00 - 11.30	Coffee Break - <i>“Main Hall”</i>
11.30 - 12.30	Key Note Talk - <i>“Salle des Actes”</i> Presenter: Pr. Karim Abadir Title: Solving the "forward-premium puzzle" of finance
12.30 - 14.00	Lunch
14.00 - 15.00	Session 2 [Risk Analysis] - <i>“Salles des Actes”</i> A Meta-analysis of Systemic Risk Measures for gauging Financial Stability Presenter: Jean-Charles Garibal (Université d'Orléans) Fire Sales and Debt Maturity Presenter: Samuel Ligonnière (Université Paris 2, Panthéon-Assas)
15.00 - 19.00	Social Activity - <i>“LES MACHINES DE L'ILE”</i> <i>Right after the last session, we will use the tram to visit the Machines de l'île. We will offer you a guided tour and experience first-hand the functioning of weird creatures that only fantasy can limit. We will then enjoy the Sea World Carousel. See the last page of the program for more information.</i>
19.00 - 21.30	Dinner - <i>“Les Petits Saints” (TBC)</i> <i>Address 1 Rue Saint-Vincent, 44000 Nantes.</i>

Friday 22nd March 2019

08.30 - 09.00 | Coffee - "Main Hall"

09.00 - 10.30 | Session 3 [Volatility analysis and jumps] - "Salle des Actes"

News and Intraday Jumps: A Big Data Approach

Presenter: *Massimiliano Caporin (University of Padova)*

Backtesting Expected Shortfall via Multi-Quantile Regression

Presenter: *Ophélie Couperier (CREST-ENSAE)*

Renewal Based Volatility Estimation

Presenter: *Ingmar Nolte (Lancaster University Management School)*

10.30 - 11.00 | Coffee Break - "Main Hall"

11.00 - 12.30 | Session 4 [Microstructure] - "Salle des Actes"

Estimating the leverage effect using pre-averaging based estimation of integrated volatility in the presence of microstructure noise

Presenter: *Daniele Bregantini (University of Liverpool)*

Auction and continuous markets: complements rather than substitutes? The case of the German power spot market for quarter hourly contracts

Presenter: *Clara Balardy (Université Paris-Dauphine)*

Volatility Estimation of Thinly Traded Assets

Presenter: *Genaro Succarat (BI Norwegian Business School)*