

COLLOQUE SUR LES DONNÉES FINANCIÈRES À HAUTE FRÉQUENCE

CONFERENCE ON HIGH-FREQUENCY FINANCIAL DATA

12-13 décembre / December 2014

Hôtel InterContinental Montréal
360 St-Antoine Street West
Salon Vieux-Montréal, 2^e étage / 2nd floor

Comité scientifique / Scientific Committee :

- **Prosper Dovonon** (Concordia University, CIRANO, CIREQ)
- **René Garcia** (Edhec Business School)
- **Sílvia Gonçalves** (Université de Montréal, CIRANO, CIREQ)
- **Ilze Kalnina** (Université de Montréal, CIREQ)
- **Nour Meddahi** (Toulouse School of Economics, CIRANO)
- **Benoit Perron** (Université de Montréal, CIRANO, CIREQ)

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Centre interuniversitaire de recherche en économie quantitative

- 8:30-9:00** **Accueil** (inscription & petit-déjeuner continental) / **Welcome** (registration & continental breakfast)
- 9:00-10:30** **SESSION I – Président / Chair : Benoit PERRON** (Université de Montréal, CIRANO, CIREQ)
- Jean **JACOD** (Université Paris VI, Pierre et Marie Curie), Viktor Todorov (Kellogg School of Management)
Efficient Volatility Estimation in the Presence of Infinite Variation Jumps
- Ilze Kalnina (Université de Montréal, CIREQ), **Dacheng XIU** (The University of Chicago Booth School of Business)
Nonparametric Estimation of the Leverage Effect Using Information from Derivatives Markets
- Prosper Dovonon (Concordia University, CIRANO, CIREQ), **Nour MEDDAHI** (Toulouse School of Economics, CIRANO)
Asymmetric Weak GARCH Models and the Term Structure of News Impact Curves on Volatility and Skewness
- 10:30-11:00** **Pause / Break**
- 11:00-12:30** **SESSION II – Président / Chair : William McCAUSLAND** (Université de Montréal, CIRANO, CIREQ)
- Torben ANDERSEN** (Kellogg School of Management), Oleg Bondarenko (University of Illinois at Chicago), Pete Kyle (University of Maryland), Anya Obizhaeva (New Economic School, Moscow)
Invariance in the Trading Patterns of Equity-Index Futures
- Torben Andersen (Kellogg School of Management), Oleg Bondarenko (University of Illinois at Chicago), **George TAUCHEN** (Duke University), Viktor Todorov (Kellogg School of Management)
The Fine Structure of Equity-Index Option Dynamics
- Daniela Alifano (Imperial College London), **Valentina CORRADI** (University of Surrey), Walter Distaso (Imperial College London)
Robust Portfolio Sorts
- 12:30-14:00** **Lunch – Chez Plume, 1er étage / 1st floor**
- 14:00-15:30** **SESSION III – Présidente / Chair : Pascale VALÉRY** (HEC Montréal)
- Peter Christoffersen (University of Toronto), **Kris JACOBS** (University of Houston), Ruslan Goyenko (McGill University), Mehdi Karoui (McGill University)
Illiquidity Premia in the Equity Options Market
- Kevin SHEPPARD** (Oxford-Man Institute of Quantitative Finance)
Detecting Changes in Liquidity
- Federico BANDI** (Johns Hopkins Carey Business School)
Zeros
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- 8:30-9:00** **Accueil** (inscription & petit-déjeuner continental) / **Welcome** (registration & continental breakfast)
- 9:00-10:30** **SESSION IV – Présidente / Chair : Marine CARRASCO** (Université de Montréal, CIRANO, CIREQ)
- Neil SHEPHARD** (Harvard University)
 Low Latency Financial Data : Continuous Time Analysis of Fleeting Discrete Price Moves
- Valentina Corradi (University of Surrey), **Walter DISTASO** (Imperial College London),
 Ras Molnar, Anthony Neuberger (University of Warwick)
 Realized Co-Moments
- Yacine Ait-Sahalia (Princeton University), **Ilze KALNINA** (Université de Montréal, CIREQ),
 Dacheng Xiu (The University of Chicago Booth School of Business)
 The Idiosyncratic Volatility Puzzle : A Reassessment at High Frequency
- 10:30-11:00** **Pause / Break**
- 11:00-12:30** **SESSION V – Président / Chair : Tim BOLLERSLEV** (Duke University)
- Asger LUNDE** (Aarhus University), Neil Shephard (Harvard University), Kevin Sheppard (Oxford-
 Man Institute of Quantitative Finance)
 Econometric Analysis of Vast Covariance Matrices Using Composite Realized Kernels
- Andrew PATTON** (Duke University)
 High Dimension Copula-Based Distributions with Mixed Frequency Data
- Peter CHRISTOFFERSEN** (University of Toronto), Asger Lunde (Aarhus University),
 Kasper Vinther Olesen (CREATES, University of Aarhus)
 Factor Structure in Commodity Futures Return and Volatility
- 12:30-14:00** **Lunch – Chez Plume, 1er étage / 1st floor**
- 14:00-15:30** **SESSION VI – Président / Chair : Nour MEDDAHI** (Toulouse School of Economics, CIRANO)
- Viktor TODOROV** (Kellogg School of Management)
 Inference for the Jump Activity Index
- Jia LI** (Duke University), Viktor Todorov (Kellogg School of Management), George Tauchen
 (Duke University)
 Jump Regressions
- Prosper DOVONON** (Concordia University, CIRANO, CIREQ), Sílvia Gonçalves (Université de
 Montréal, CIRANO, CIREQ), Ulrich Hounyo (University of Oxford), Nour Meddahi (Toulouse
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 Bootstrapping High-Frequency Jump Tests
- 15:30** **Fin / End**
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