Agenda

The OMI Financial Econometrics Workshop

22nd October 2026

Registration & Refreshments

09:30-10:00

Welcome from the OMI Director

10:00-10:05

Carsten Chong, The Hong Kong University of Science and Technology

10:05-10:55

Title: Intraday Volatility Dynamics

Break - Tea & Coffee

10:55-11:15

Federico Bandi, Johns Hopkins University, Carey Business School

11:15-12:05

Title: Noisy financial machine learning

Kim Christensen, Aarhus University

12:05-12:55

Title: A nonparametric test for diurnal variation in correlation processes

Lunch

12:55-13:45

Shifan Yu, Oxford-Man Institute, University of Oxford

13:45-14:35

Title: The Demarcation Line of Arbitrage Pricing Theory

Qiyuan Li, Hong Kong University Business School

14:35-15:25

Title: Nonparametric Spot Correlation Estimation and Fixed-k Inference Using High-Frequency Candlestick Data

Break - Tea & Coffee

15:25-15:45

Cecilia Mancini, University of Verona

15:45-16:35

Title: Drift burst test statistic: new local tools for asset price model selection

Oliver Linton16:35-17:25

Title: Multivariate Semiparametric Modelling of Market Illiquidity: Trends, Dynamics, and Cross-Country Connectedness

Invitation only - Drinks Reception - Garden Bar, Randolph Hotel

18:00-19:30

Invitation only - Dinner - The Ballroom, Randolph Hotel

19:30-21:30

Agenda

The OMI Financial Econometrics Workshop

23rd October 2026

Registration & Refreshments

09:30-10:00

Viktor Todorov, Kellogg School of Management Northwestern University

10:00-10:50

Title: Local Mispricing of Assets in Large Economies

Break - Tea & Coffee

10:50-11:20

Seok Young Hong, Nanyang Technological University

11:15-12:05

Title: Empirical Likelihood Methods for Predictive Regressions

Lunch

12:05-13:00

Peter Reinhard Hansen, University of North Carolina, Chapel Hill

13:00-13:50

Title: Correlation Matrices in High Dimensions: Volume, Spectrum, and Extremes

Roberto Renò, ESSEC Business School

13:50-14:40

Title: An Anatomy of Asset Returns