SoFiE The Society for Financial Econometrics

SoFiE Financial Econometrics Summer School

"The Econometrics of Mixed Frequency(Big) Data"

Indicated times are China Standard Time

19:00-24:00

Professor Eric Ghysels

University of North Carolina at Chapel Hill

Professor Andrii Babii

University of North Carolina at Chapel Hill

August 24-August 28, 2020

Online program via Zoom

NYU 上海 SHANGHAI 纽约大学
Volatility Institute
波动研究所

NYU 上海 SHANGHAI 纽约大学

Monday 24 August 2020 (7-12PM China Standard Time)	
6:30 – 7:00pm	Zoom check in
7:00 – 7:10pm	Opening Speech: **Jeffrey Lehman**, Vice Chancellor of NYU Shanghai
7:10 - 8:25pm	Lecture 1: Eric Ghysels Introduction to MIDAS Regressions
8:25 - 8:45pm	Break
8:45 - 10:00pm	Lecture 2: Eric Ghysels Sate Space Models and MIDAS Regressions
10:00 - 10:15pm	Break
10:15 - 10:45pm	Presentation 1: Exchange rates dependence and its determinants: A copula-MIDAS approach --- Yuting Gong
10:45 - 11:15pm	Presentation 2: Stock market volatility, macroeconomic fundamentals and regime switching --- Luca Scaffidi Domianello
11:15 - 11:45pm	Q&A Session
Tuesday 25 August 2020 (7-12PM China Standard Time)	
7:00 - 8:15pm	Lecture 3: Eric Ghysels Nowcasting with MIDAS
8:15 - 8:30pm	Break
8:30 - 9:45pm	Lecture 4: Eric Ghysels Multivariate Mixed Frequency Data Models
9:45 - 10:00pm	Break

10:00 - 10:30pm	Presentation 3: Computational explosion in the frequency estimation of sinusoidal data--- Kaimeng Zhang
10:30 - 11:00pm	Presentation 4: Dynamic connectedness measures via MIDAS SVAR ---Konstantinos Vasileiadis
11:00 - 11:30pm	Q&A Session
Wednesday 26 August 2020(7-12PM China Standard Time)	
7:00 - 8:15pm	Lecture 5: Andrii Babii Economic Forecasting and Empirical Risk Minimization
8:15 - 8:30pm	Break
8:30 - 9:45pm	Lecture 6: Andrii Babii Regularization and High-dimensional Mixed Frequency Data
9:45 - 10:00pm	Break
10:00 - 10:30pm	Presentation 5: A dynamic conditional score model for the log correlation matrix ---Linqi Wang
10:30 - 11:00pm	Presentation 6: Uncertainty shocks and the macroeconomy in the U.S.: a Bayesian mixed-frequency VAR approach ---Fabio Parla
11:00 - 11:30pm	Q&A Session
Thursday 27 August 2020(7-12PM China Standard Time)	
7:00 - 8:15pm	Lecture 7: Eric Ghysels Principal Components and Quantile Regressions
8:15 - 8:30pm	Break
8:30 - 9:30pm	Practical Exercises 1: Jonas Striaukas
9:30 - 10:00pm	Break

10:00 - 11:00pm	**Practical Exercises 2: Jonas Striaukas**
11:00 - 11:30pm	Q&A Session
Friday 28 August 2020(7-12PM China Standard Time)	
7:00 - 8:15pm	**Lecture 8: Andrii Babii** Economic Forecasting of Binary Data, Deep Learning, and Boosting
8:15 - 8:30pm	**Break**
8:30 - 9:00pm	**Presentation 7: Loss Function-based Structural Break Detection in Risk Measures ---Xiaohan Xue**
9:00 - 9:45pm	**Q & A and Concluding remarks**

If you have any questions, please contact us:

Sophie Huang	+86- 15001956798

Volatility Institute at NYU Shanghai

Email: vins@nyu.edu

Telephone: +86 021 2059 5745

Address: Room 1118, NYU Shanghai, 1555 Century Avenue,

Pudong, Shanghai, China, 200122