

SoFiE Financial Econometrics Summer School

"The Econometrics of Derivatives Markets"

Professor Torben G. Andersen

Kellogg School, Northwestern University

Professor Viktor Todorov

Kellogg School, Northwestern University

August 12-August 16, 2019

Shanghai, China

Volatility Institute, NYU Shanghai

1555 Century Avenue, Pudong, Shanghai, China, 200122



Volatility Institute
金融波动研究所

Monday 12 August 2019 - Class Room 101

11:45 – 13:20

Registration(at entry door of NYU Shanghai) and Lunch

13:30 – 13:40

Opening Speech:

Lizhong Yu, Chancellor of NYU Shanghai

13:40 – 16:40

Lecture 1:

Introduction to High-Frequency Return Measures
Continuous-Time Finance and Basic Option Pricing Techniques

18:00 –

Welcome reception

- Room 1502

Tuesday 13 August 2019 - Class Room 101

9:00 – 12:00

Lecture 2:

Econometrics of Parametric Option Pricing Inference under
Alternative Asymptotic Settings
The Pricing of Smooth Payoffs and Applications

12:00 – 13:30

Lunch

13:30 – 14:20

Speech:

Qi Wang (Head of Option department of China Financial
Futures Exchange)

14:20 – 16:30

Presentation and Q & A Session one

18:00 –

Dinner

- Room 1502

Wednesday 14 August 2019 - Class Room 101

9:00 – 12:00

Lecture 3:

Nonparametric Option-Based Inference for Jumps
Global Pricing of Tail Risk

12:00 – 13:30	Lunch
13:30 – 15:30	Presentation and Q & A Session two
Thursday 15 August 2019 - Class Room 101	
9:00 – 12:00	Lecture 4: Nonparametric Option-Implied Volatility Corridor Volatility and Applications
12:00 – 13:30	Lunch
13:30 – 15:30	Presentation and Q & A Session three
Friday 16 August 2019 - Class Room 101	
9:00 – 12:00	Lecture 5: Cross-Sectional Option Pricing High-Frequency Econometric for Derivatives Data
12:00 – 13:30	Lunch

If you have any questions, please contact us:

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