

CEF-QASS Brunel Conference On Empirical Finance

2008

Provisional Program (*Parallel Sessions*)

Tuesday 27th May (Room: LC 004/006)

Coffee: 9.30-10.00

Session 1: Chair: Alessandra Canepa (Brunel University)

10.00-10.25	Joao Mergulhao (FEUNL): <u>Capital Structure and the Presence of Banker-Directors</u>
10.25-10.50	Enrico Onali (Bangor University): <u>Unifractality and multifractality in the Italian stock market</u>
10.50-11.15	Woo Wong (Cardiff University): <u>Backtesting Value-at-Risk based on Tail Losses</u>
11.15-11.40	David Bolder (Bank of Canada): <u>Putting your eggs in more than one Basket: mitigating model risk for interest-rate forecasts in Canada</u>
11.40-12.00	Nathaniel Frank (University of Oxford): <u>Global transmission of liquidity shocks: evidence from the 2007 subprime crisis</u>

Lunch: 12.00-13.00

Session 2: Chair: Sumon Bhaumik (Brunel University)

13.00-13.25	Andrea Carriero (Queen Mary College, University of London): <u>Forecasting the yield curve using priors from no arbitrage affine term structure models</u>
13.25-13.50	Aris Kartsaklas (University of York): <u>Dual long-memory, structural breaks and the link between turnover and the range-based volatility</u>
13.50-14.15	Giulia Piccillo (Universite Catholique de Louvain, Belgium): <u>Asset prices and exchange rates: a time dependent approach</u>
14.15-14.40	Bin Tan (Brunel University): <u>Two to tangle: growth effects of financial development and political instability in Argentina (1896-2000)</u>

Coffee: 15.00-15.30

Session 3: Chair: Antoaneta Serguieva (Brunel University)

15.30-15.55	Thiago de Oliveira Souza (Queen Mary College, University of London): <u>Strategic asset allocation with heterogeneous beliefs</u>
15.55-16.20	Stefan Koch (University of Bonn, Germany): <u>The conditional relation between Fama-French betas and return</u>
16.20-16.45	Diana AbuGhunmi : (Durham University): <u>Downside risk, business cycle and time varying factor loading risk</u>
16.45-17.10	Bartosz Gębka (Newcastle University): <u>Privatizing ownership or control? empirical evidence from a natural experiment</u>