

**QASS Conference on
Financial Econometrics and Realized Volatility
Queen Mary, University, London**

Provisional Programme

Main Sessions

Wednesday 17th June 2009
Queens building, 3rd floor, W316

Reception/Coffee: 9.30-10.00

Session 1: Chair: Richard Baillie (Queen Mary, University of London)

10.00-10.40	Marcello Fernandes (Queen Mary, University of London): <i>International market links and volatility transmission</i>
10.40-11.20	Kevin Sheppard (University of Oxford): <i>Realising the future: forecasting volatility with HEAVY models and their performance in times of crisis</i>
11.20-12.00	Oliver Linton (LSE, London): <i>Multivariate locally stationary models</i>

Lunch: 12.00-13.00

Session 2: Chair: George Kapetanios (Queen Mary, University of London)

13.00-13.40	Mathieu Rosenbaum (Ecole Polytechnique, France): <i>Volatility and covariation estimation when microstructure noise and trading times are endogenous</i>
13.40-14.20	Joachim Grammig (University of Tübingen, Germany): <i>Measuring contributions to price discovery: a new methodology</i>
14.20-15.00	Sebastien Laurent (University of Namur, Belgium): <i>Outlyingness weighted quadratic covariation</i>

Coffee: 15.00-15.30

Session 3: Chair: Marcello Fernandes (Queen Mary, University of London)

15.30-16.00	Ilias Tsiakas (University of Warwick): <i>Spot and Forward Volatility in Foreign Exchange</i>
16.00-16.30	Alessandra Canepa (Brunel University, West London): <i>Robust Bartlett adjustment for hypotheses testing on cointegrating vectors: a bootstrap approach</i>
16.30-17.00	Christian Conrad (University of Heidelberg, Germany): <i>On the transmission of memory: inflation persistence and the great moderation</i>

