

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

**Provisional Programme**

*Parallel Sessions*

**Wednesday 17<sup>th</sup> June 2009**  
Queens building, 3<sup>rd</sup> floor, E303

Coffee/Reception: 9.30-10.00

**Session 1:** Chair: Ingmar Nolte (University of Warwick)

10.00-10.30	Ingmar Nolte (University of Warwick): <i>Trading dynamics in the foreign exchange market: A latent factor panel intensity approach</i>
10.30-11.00	Evarist Stoja (University of Bristol): <i>The limits to minimum-variance hedging</i>
11.00-11.30	Bin Tan (Brunel University, West London): <i>From ridges to rags, and back? Explaining the growth trajectory of Argentina since the 1890s</i>
11.30-12.00	John Garvey (University of Limerick, Ireland): <i>Fractional integration in equity volatility</i>

**Lunch:** 12.00-13.00

**Session 2:** Chair: Alessandra Canepa (Brunel University, West London)

13.00-13.30	Ping-Chen Tsai (Lancaster University, UK): <i>Decomposing realized variance: a point process of relevant price changes with long memory in volatility</i>
13.30-14.00	Michaela Craioveanu (University of Central Missouri, US ): <i>Models for daily realized stock volatility time series</i>
14.00-14.30	Andrea Carriero (Queen Mary, University of London): <i>Forecasting the yield curve using priors from no arbitrage affine term structure models</i>
14.30-15.00	Filip Zikes (Imperial College, London): <i>Semiparametric Conditional Quantile Estimation with high-frequency data</i>

Coffee break: 15.00-15.30

**Session 3:** Chair: Andrea Carriero (Queen Mary, University of London)

15.30-16.00	John Garvey (University of Limerick, Ireland):: <i>Long memory effects in portfolio planning</i>
16.00-16.30	Roger Ham (University of Western Sydney, Australia): <i>Discriminating similarities and differences in volatility in panels of stock returns: a case study using the Egyptian stock market</i>
16.30-17.00	Raymond Swaray (University of Hull, UK): <i>A comparative study of stock price volatility of non-integrated firms in global oil supply chain</i>