Empirical Finance and Macroeconomics Research Groups

Zoom Workshop on "Modelling Financial Markets"

Organised by Professor Guglielmo Maria Caporale

and Professor Menelaos Karanasos

25 May 2022

Programme

Session 1 – Chair: Professor Menelaos Karanasos

11.30-12.10 Andrew Vivian, Loughborough University

"Forecasting realized volatility with wavelet decomposition"
(joint with Ioannis Souropanis)

12.10-12.50 Christian Conrad, Heidelberg University

"Modelling Volatility Cycles: The MF2 GARCH Model"

(joint with Robert Engle)

12.50-13.30 Richard Baillie, Michigan State University

"On Robust Inference in Time Series Regression"

(joint with Francis X. Diebold, George Kapetanios and Kun Ho Kim)

Lunch break

Session 2 – Chair: Professor Guglielmo Maria Caporale

14.30-15.10 Joscha Beckmann, FernUniversität Hagen

"Measuring International Spillovers in Uncertainty and their Impact on the Economy"

(joint with Rainer Schüssler, Gary Koop and Dimitris Korobilis)

15.10-15.50 Georgios Chortareas, King's College

"Time-Varying Policy Rules and Monetary Policy (Mis)perceptions"

(joint with George Kapetanios and Omar Kaykhusraw)

15.50-16.30 Jim Lothian, Fordham University

"International Financial Relations Again: Tests of Monetary Neutrality in a Low-Inflation Environment"