POSTPONED: Bubblemania - to burst or not to burst

Report of Contributions

Contribution ID: **1** Type: **not specified**

Market Reliability Measures and Liquidity Crashes

Friday 3 April 2020 14:00 (1 hour)

Presenter: KARAM, Arze (Durham University)

Session Classification: Talks

Contribution ID: **2** Type: **not specified**

Nonparametric sign prediction of high-dimensional correlation matrix coefficients

Friday 3 April 2020 09:00 (1 hour)

Presenters: BONGIORNO, Christian (CentraleSupélec Université Paris-Saclay); CHALLET, Damien (CentraleSupélec Université Paris-Saclay)

Session Classification: Talks

Contribution ID: **3** Type: **not specified**

Liquidity and tail risk interdependencies in the euro area sovereign bond market

Thursday 2 April 2020 15:00 (1 hour)

Presenters: CLANCY, Daragh (European Stability Mechanism); FILIANI, Pasquale (Central Bank of Ireland); DUNNE, Peter (Central Bank of Ireland)

Session Classification: Talks

Contribution ID: **4** Type: **not specified**

Central Counterparty Exposure in Stressed Markets

Thursday 2 April 2020 14:00 (1 hour)

Presenters: MENKVELD, Albert (Vrije Universiteit Amsterdam); YU, Shihao (Vrije Universiteit Amsterdam); HUANG, Wenqian (Bank for International Settlements)

Session Classification: Talks

Contribution ID: **5** Type: **not specified**

A systematic mathematical classification of bubbles: Inefficient bubbles and efficient drawdowns in financial markets

Thursday 2 April 2020 16:30 (1h 30m)

Presenter: SORNETTE, Didier (ETH Zurich)

Session Classification: Invited talks

Contribution ID: **6** Type: **not specified**

Panel discussion

Friday 3 April 2020 15:00 (1 hour)

Panelists:
Richard Haynes, Commodity futures Trading Commission, and Martin Bellamy, Financial Conduct Authority

Session Classification: Talks

Contribution ID: **7** Type: **not specified**

Liquidity transformation in the asset management industry

Friday 3 April 2020 16:30 (1h 30m)

Presenter: AGARWAL, Vikas (Georgia State University)

Session Classification: Invited talks

Contribution ID: **8** Type: **not specified**

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Saturday 4 April 2020 12:00 (20 minutes)

Presenter: PULLEN, Robert (Optiver Amsterdam)

Session Classification: Talks

Contribution ID: **9** Type: **not specified**

Popular Music, Sentiment, and Noise Trading

Saturday 4 April 2020 09:30 (1 hour)

Presenters: KAIVANTO, Kim (Lancaster University); ZHANG, Peng (Guizhou Minzu University)

Session Classification: Talks

Contribution ID: **10** Type: **not specified**

Marked point process and intensity ratios for limit order book modelling

Saturday 4 April 2020 10:30 (1 hour)

Presenters: TOKE, Iaone Muni (CentraleSupélec Université Paris-Saclay); YOSHIDA, Nakahiro (Japan Science and Technology Agency)

Session Classification: Talks

Contribution ID: **11** Type: **not specified**

Implied Hidden Factors Within the Term Structure of Interest Rate

Friday 3 April 2020 10:00 (1 hour)

Presenters: SUN, Handing (Fenics software); NIE, Jing (University of International Business and Economics); WILLIAMS, Julian (Durham University)

Session Classification: Talks

Contribution ID: **12** Type: **not specified**

Bubbles and long memory in cryptocurrencies: Information Theory approach

Friday 3 April 2020 11:30 (1 hour)

Presenters: BARIVIERA, Aurelio (Universitat Rovira I Virgili); ROSSO, Osvaldo (Universidade Federal de Alagoas)

Session Classification: Talks