POSTPONED: Bubblemania - to burst or not to burst

Thursday, April 2, 2020

Talks (2:00 PM - 4:00 PM)

time	[id] title	presenter
2:00 PM	[4] Central Counterparty Exposure in Stressed Markets	MENKVELD, Albert YU, Shihao HUANG, Wenqian
3:00 PM	[3] Liquidity and tail risk interdependencies in the euro area sovereign bond market	CLANCY, Daragh FILIANI, Pasquale DUNNE, Peter

Friday, April 3, 2020

Talks (9:00 AM - 11:00 AM)

time	[id] title	presenter
9:00 AM	[2] Nonparametric sign prediction of high-dimensional correlation matrix coefficients	BONGIORNO, Christian CHALLET, Damien
10:00 AM	[11] Implied Hidden Factors Within the Term Structure of Interest Rate	SUN, Handing NIE, Jing WILLIAMS, Julian

Talks (11:30 AM - 12:30 PM)

time	[id] title	presenter
11:30 AM	[12] Bubbles and long memory in cryptocurrencies: Information Theory approach	BARIVIERA, Aurelio ROSSO, Osvaldo

Talks (2:00 PM - 4:00 PM)

time	[id] title	presenter
2:00 PM	[1] Market Reliability Measures and Liquidity Crashes	KARAM, Arze
3:00 PM	[6] Panel discussion	

Saturday, April 4, 2020

Talks (9:30 AM - 11:30 AM)

time	[id] title	presenter
9:30 AM	[9] Popular Music, Sentiment, and Noise Trading	KAIVANTO, Kim ZHANG, Peng
10:30 AM	[10] Marked point process and intensity ratios for limit order book modelling	TOKE, Iaone Muni YOSHIDA, Nakahiro

Talks: Robbert Pullen (12:00 PM - 1:00 PM)

time	[id] title	presenter
12:00 PM	[8] tba	PULLEN, Robert