WORKSHOPS ON FINANCIAL/ECONOMIC ANALYTICS

Workshop 1: 8th March 2018 (Thursday), 10:30-17:50

(Venue: N501, Block N, Hang Seng Management College)

Time	Activity
10:30 – 12:00	***Morning session: Research Ideas and Tips for Journal Publication*** Prof. Cathy W.S. CHEN, Feng Chia University Prof. Sangyeol LEE, Seoul National University Prof. Kosuke OYA, Osaka University Prof. Manabu ASAI, Soka University
14:00 – 17:50	***Afternoon session: Research Seminar*** Prof. Sangyeol LEE *"On the CUSUM Test for Parameter Change in Time Series Models"* Prof. Cathy W.S. CHEN *"On Hysteretic Vector Autoregressive Model with Applications"* Prof. Kosuke OYA *"Estimation of Implied Risk-aversion for Nikkei 225 on Tokyo Stock Exchange with Variance Spread"* Prof. Manabu ASAI *"Realized Stochastic Volatility Models with Generalized Gegenbauer Long Memory"*

Workshop 2: 9th March 2018 (Friday), 10:30-17:00

(Venue: UG06, Hung Hom Bay Campus, PolyU SPEED)

Time	Activity
10:30 – 12:00	***Morning session: Research Ideas and Tips for Journal Publication*** Prof. Yasuhiro OMORI, University of Tokyo Prof. Toshiaki WATANABE, Hitotsubashi University Prof. C.Y. Sin, National Tsing Hua University
14:00 – 17:00	***Afternoon session: Research Seminar*** Prof. Yasuhiro OMORI *"Realized Stochastic Volatility Models with Skewed t Distribution"* Prof. Toshiaki WATANABE *"Predictability of Excess Bond Premium and Variance Risk Premium for Business Cycles and Recession Risk"* Prof. C.Y. Sin "*Order Selection for High-dimensional Non-stationary Time Series under Various Sparsity Conditions*"

Organizers

數學及統計學系
DEPARTMENT OF MATHEMATICS & STATISTICS
恒生管理學院
HANG SENG MANAGEMENT COLLEGE

School of Professional Education and Executive Development
專業進修學院
SPEED

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E-LOGISTICS

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