3rd Symposium on 'Financial Engineering and ERM'

Date : Wednesday 4 March 2015
Venue : Conference Room, 3rd floor, Faculty Building3, East Campus,
Hitotsubashi University (JR-Higashi Nihon, Kunitachi Station)
http://hit-u.ac.jp/eng/about/direction/guide/campus/e-campus/index.html
Organizer : CFEE (Center for Financial Engineering Education)
Grants-in-Aid for Scientific Research A (No.24243031) JSPS
Principal Investigator: Tsunemasa SHIBA

Program

13:00-13:05 : Opening address Naoyuki ISHIMURA※

13:05-13:40 : Lecture Ⅰ

"Was Forex Fixing Fixed?"
Masahiro YAMADA
Hitotsubashi University

13:40-14:15 : Lecture Ⅱ

"Price Impact and Flow Sensitivity: Identification through Heteroskedasticity"
Makoto TAKAHASHI
Osaka University

14:15-14:35 : Coffee Break

14:35-15:10 : Lecture Ⅲ

"A multivate realized stochastic volatility model with leverage effects"
Tsunehiro ISHIHARA
Hitotsubashi University

15:10-15:45 : Lecture Ⅳ

"Covariance estimation from noisy and non-synchronous high-frequency data in the presence of jumps"
Yuta KOIKE
The Institute of Statistical Mathematics

15:45-16:05 : Coffee Break

16:05-17:05 : Lecture Ⅴ

"High-Speed on Financial Markets - Blessing or Curse?"
Nikolaus HAUTSCH
University of Vienna

17:05- : Closing address Toshio HONDA ※※

Group Photo

Contact : Graduate School of Economics, Hitotsubashi University

Naoyuki ISHIMURA※	e-mail : ishimura@econ.hit-u.ac.jp
Toshio HONDA※※	e-mail : t.honda@r.hit-u.ac.jp
CFEE	e-mail : cfee@econ.hit-u.ac.jp