4th Symposium on 'Financial Engineering and ERM'

Date March 8, 2016

Venue Conference Room, 3rd floor, Faculty Building3, East Campus, Hitotsubashi University
http://hit-u.ac.jp/eng/about/direction/guide/campus/e-campus/index.html

Sponsors CFEE (Center for Financial Engineering Education)
Grants-in-Aid for Scientific Research A (No.24243031) JSPS (T.Shiba)
Promotion and Standardization of the Tenure-Track System (T.Yamada)

* : Keynote speaker + : Invited speaker

Program

10:10-10:15 : Opening remarks

Chair Toshiaki WATANABE (Hitotsubashi University)

10:15-10:45 : Toshihiro YAMADA (Hitotsubashi University)
On weak approximation scheme for stochastic differential equations: application to computational finance

10:45-11:15 : Masahiro YAMADA (Hitotsubashi University)
TBA

11:15-12:00 : Yingying LI+ (Hong Kong University of Science and Technology)
Solving the High-Dimensional Markowitz Optimization Problem : When Sparse Regression Meets Random Matrix Theory

12:00-13:15 : Lunch Break

Chair Toshinao YOSHIBA (Bank of Japan)

13:15-14:00 : Hideatsu TSUKAHARA+ (Seijyo University)
The Empirical Beta Copula

14:00-14:10 : Short Break

14:10-15:10 : Andrew PATTON* (New York University)
Dynamic Models for Expected Shortfall (and Value at Risk)

15:10-15:30 : Coffee Break

Chair Kosuke OYA (Osaka University)

15:30-16:00 : Tsunehiro ISHIHARA (Osaka University)
Realized Stochastic Volatility Model with Multiple Different Realized Measures

16:00-16:45 : Ying CHEN+ (National University of Singapore)
An Adaptive Functional Autoregressive Forecast Model to Predict Electricity Price Curves

16:45-16:50 : Closing remarks

Organizers Toshio HONDA e-mail : t.honda@r.hit-u.ac.jp
Toshihiro YAMADA e-mail : toshihiro.yamada@r.hit-u.ac.jp
CFEE e-mail : cfee@econ.hit-u.ac.jp
Graduate School of Economics, Hitotsubashi University