Econometrics and Financial Statistics Workshop -

August 18 and 19, 2016, Sala 1-35 casa central PUCV

Program

Thursday 18:

9:00 - 9:30: Registration

9:30 - 9:40: Opening by Maria Angelica Maulen Yañez (Pontificia Universidad Católica de Valparaíso)

9:40 - 10:40: Christian Francq (CREST-ENSAE and Université Lille 3)
"*Estimation risk for the VaR of portfolios driven by multivariate semi-parametric models*", joint work with J.-M. Zakoïan.

10:40 - 11:00: coffee break

Session I: chaired by Christian Francq

11:00 - 11:40: Federico Crudu (Pontificia Universidad Católica de Valparaíso)
"*Specification testing in instrumental variables models with heteroskedasticity*", joint work with Zsolt Sándor.

11:40 - 12:20: Freddy Lopez (Pontificia Universidad Católica de Valparaíso)

"*Análisis de sensibilidad para la regresión con variables instrumentales*".

12:20 - 14:20: Lunch

14:20 - 15:20: Wilfredo Palma (Pontificia Universidad Católica de Chile)

"*Time series methods for forecasting financial risk*".

15:20 - 15:40: coffee break

Session II: chaired by Wilfredo Palma

15:40 - 16:20: Natalia Bahamonde (Pontificia Universidad Católica de Valparaíso)

"*ARCH Model and fractional Brownian motion*", joint work with S. Torres and C.A. Tudor.

16:20 - 17:00: Hamdi Raïssi (Pontificia Universidad Católica de Valparaíso)

"*Semi-strong linearity testing in linear models with dependent but uncorrelated errors*", joint work with Y. Boubacar Maïnassara.

17:00 - 17:40: Ricardo Campos (Pontificia Universidad Católica de Valparaíso)

"*Estudio del spread bid-ask en el contexto chileno*".

Friday 19:

9:00 - 10:00: Miguel de Carvalho (Pontificia Universidad Católica de Chile)

"*Angular volatility for multivariate extremes*"

10:00 - 10:20: coffee break

Session III: chaired by Miguel de Carvalho

10:20 - 11:00: Rodrigo Herrera (Universidad de Talca)

"*Multivariate dynamic intensity peaks-over-threshold models*", joint work with N. Hautsch.

11:00 - 11:40: Felipe Osorio (PUCV) "*Multivariate analysis using the t distribution and its application to return assessment of the Chilean pension system*" joint work with M. Galea.

11:40 - 12:20: Kerlyns Martinez (Universidad de Valparaíso)
"*An Overview of Stochastic Optimal Control Problems in Finance*".

12:20 - 14:20: Lunch

Session IV: chaired by Jean-Michel Zakoïan

14:20 - 15:00: Gabriel Pino Saldias (Universidad de Talca)
"*Effect of bank contagion on the relation between risk-taking and competition in the US Banking sector*".

15:00 - 15:40: Gabriel Martos (Pontificia Universidad Católica de Valparaíso)
"*Kernel methods for content analysis in finance: a case study in CEO's letters to shareholders*".

15:40 - 16:00: coffee break

16:00 - 17:00: Jean-Michel Zakoïan (CREST-ENSAE and Université Lille 3)
"*Noncausal heavy-tailed autoregressive process and the modeling of speculative bubbles*", joint work with C. Gourieroux.

Saturday 20:

Social program and conference lunch.

11:00 - 12:30: Wine tour at the Cousiño Macul Wineries.

13:15: Conference lunch at restaurant "Ana María".