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Department of
Finance

Workshop
**Time Series and
Financial Econometrics**

27 May 2011

BOCCONI



Università Commerciale
Luigi Bocconi

Via Sarfatti 25
20136 Milano

In collaboration with



8:45am
Room 1
via Sarfatti 25

8:45am Registration of participants

9:10am Welcome Addresses

Carlo Favero IGER Università Bocconi

Bruno Sitzia SIDE Italian Econometric Association

Optimality and Diversifiability of Mean Variance and Arbitrage Pricing Portfolios

Paolo Zaffaroni Imperial College London

(with Hashem Pesaran University of Cambridge)

Discussant **Alberto Plazzi** University of Lugano (USI)

10:20am Coffee break

10:40am Predictable Volatility and Predictive Regression in Present Value Models

Fabio Trojani University of Lugano (USI)

and Swiss Finance Institute (with Ilaria Piatti

University of Lugano)

Discussant **Mascia Bedendo** IGER Università

Bocconi

Keynote Speech

How Useful Are Historical Data for Forecasting Equity Return Distributions?

Tom McCurdy Rotman School of Management,

University of Toronto

12:40pm Lunch break

2:20pm Estimating Conditional Jumps in Volatility Using Realized Range Measures

Eduardo Rossi Università degli Studi di Pavia

(with Massimiliano Caporin Università degli Studi

di Padova and Paolo Santucci de Magistris

University of Aarhus)

Discussant **Giampiero Gallo** Università degli Studi di Firenze

The Economic Value of Timing Higher (Co-)Moments in Bull and Bear Markets

Massimo Guidolin IGER Università Bocconi

(with Giovanna Nicodano Università degli Studi

di Torino and Collegio Carlo Alberto)

Discussant **Juri Marcucci** Banca d'Italia

4:20pm Closing Remarks