Liverpool Econometrics Workshop

Economics/ULMS

April 1, 2022

Programme

The conference will be hybrid: Room ULMS-SR1 (Zoom link)

9:55 - 10:00	**Welcome by Prof. Oliver De Groot**	
10:00 - 10:50	**Shuping Shi**	(Macquarie University, Sydney, Australia)
	"Realized drif" Chair: Ruijun Bu	
11:00 - 11:50	**Yifan Li** "Mixture-of-Lognormal Risk-Neutral Density Estimation Revisited: Asymptotics, Analytical Derivatives, and the Mode Constraint" Chair: Yao Rao	(University of Manchester)
12:00 - 1:30	**Lunch break**	
1:30 - 2:20	**Yang Zu** "An adaptive PSY test" Chair: Yuyi Li	(University of Nottingham)
2:30 - 3:20	**Ingmar Nolte** "Direct Portfolio Weight Estimator: Mitigating Specification Risk with Realized Utility" Chair: Gareth Liu-Evans	(University of Lancaster)
3:20 - 3:40	**Coffee break**	
3:40 - 4:30	**Abderrahim Taamouti** "Value-at-Risk under Measurement Error" Chair: Gareth Liu-Evans	(University of Liverpool)
4:40 - 5:30	**Isabel Figuerola-Ferretti** "Bubble behavior and misspricings in global energy markets" Chair: Chi Wan Cheang	(ICADE, Universidad Pontificiade Comillas, Madrid, Spain)
6:30	**Dinner (by invitation)**	