University of Liverpool Management School
Econometrics and Big Data Research Cluster

The 9th Annual Workshop
Big Data Methods and Applications
27-28 March, 2020

(Provisional Programme)

Friday 27 March
14:30 – 14:55 Coffee Reception (ULMS SR5 Breakout Area)
14:55 – 15:00 Welcome Address (ULMS SR5)
15:00 – 15:50 Keynote Speech (ULMS SR5)
  Lorenzo Trapani (University of Nottingham)
  Robust Asset Pricing with Downside Risk
16:00 – 17:45 Invited Session – Econometric and Big Data Methods (ULMS SR5)
  Abderrahim Taamouti (Durham University)
  TBC
  Degui Li (University of York)
  Detection of Multiple Structural Breaks in Large Covariance Matrices
  Eoghan O’Neil (University of Cambridge)
  TBC
19:00 – Workshop Dinner (TBC)

Saturday 28 March
09:00 – 09:30 Coffee Reception (ULMS SR5 Breakout Area)
09:30 – 10:20 Keynote Speech (ULMS SR5)
Yongmiao Hong (Cornell University, Xiamen University)

TBC

10:30 – 12:15 Invited Session – Financial Modelling (ULMS SR5)

Fuwei Jiang (Central University of Finance and Economics)

TBC

Mingli Chen (University of Warwick)

High Dimensional Latent Panel Quantile Regression with an Application to Asset Pricing

Chardin Wese Simen (University of Liverpool)

Option Prices and Noisy Events

12:15 – 13:15 Lunch (ULMS SR5 Breakout Area)

13:15 – 14:05 Keynote Speech (ULMS SR5)

Meredith Crowley (University of Cambridge)

TBC


Emanuel Dhyne (National Bank of Belgium)

TBC

Ian Burn (University of Liverpool)

TBC

Balazs Murakozy (University of Liverpool)

TBC

15:55 – 16:00 Closing Address (ULMS SR5)

16:00 – 17:00 Research Cluster Strategic Meeting (ULMS CR1)

Sponsors: Nuffield Foundation, ULMS