UNIVERSITÀ DI SIENA 1240

Dipartimento di Economia Politica e Statistica

Siena Finance Workshop

September 30, 2016

morning: Classroom Franco Romani (ground floor)
afternoon: Classroom 3 (first floor)

Programme

- 9:00 – Opening
- 9:05 – Francesco Violante (Aarhus University), *Variance Risk Premia, Return Predictability, Short Term Euphoria and Long Term Fears*
- 9:55 – Fulvio Corsi (Ca' Foscari University of Venice), *Term Structure of Variance Risk Premium in Multi-Component GARCH Models*
- 10:45 – Coffee break
- 11:10 – Cecilia Mancini, University of Florence, *Truncated Realized Covariance when Prices Have Infinite Variation Jumps*
- 12:00 – Short Talks Session 1: Peter Schotman (Maastricht University), Carlo Lucheroni (University of Camerino)
- 13:00 – Light lunch
- 14:30 – Short Talks Session 2: Rocco Ciciretti (University of Rome Tor Vergata), Michael Schneider (Scuola Normale Superiore – Pisa), Michael W.D. Kurz (Maastricht University)
- 16:00 – Coffee break
- 16:30 – Short Talks Session 3: Alessandro Pollastri (Maastricht University), Jacopo Staccioli (S. Anna School of Advanced Studies – Pisa), Chiara Benazzoli (University of Trento)
- 18:00 – Closing