13h00-14h30 Session I. Chair: Nour Meddahi (Imperial College London)

Keynote Speaker: Hashem Pesaran (University of Cambridge):
Model Averaging in Risk Management with an Application to Futures Markets (with Paolo Zaffaroni and Christoph Schleicher)

Giovanni Urga (Cass Business School):
Fractional Models to Credit Risk

14h30-15h00 Coffee & Tea Break

15h00-16h30 Session II. Chair: Paolo Zaffaroni (Imperial College London)

Qiwei Yao (London School of Economics):
Modelling High Dimensional Volatility Based on High-Frequency Financial Data

Oliver Linton (London School of Economics):
Efficient Estimation of a Semiparametric Multivariate Multiplicative Volatility Model (with Christian Hafner)

Valentina Corradi (University of Warwick):
Bootstrap Refinements for QML Estimators of the GARCH(1,1) Parameters (with Emma Iglesias)

16h30-17h00 Coffee & Tea Break

17h00-18h30 Session III. Chair: Neil Shephard (University of Oxford and Oxford-Man Institute)

Andrew Patton (University of Oxford and Oxford-Man Institute):
Data-Based Ranking of Realised Volatility Estimators

Roel Oomen (University of Warwick):
Quantile-based Realized Variance (with Kim Christensen and Mark Podolskij)

Walter Distaso (Imperial College London):
Deterministic versus Stochastic Volatility (with Valentina Corradi)

18h30 Adjourn

Time allocation: 25 minutes for presenter, 5 minutes for audience. Keynote speaker: 50 minutes.

Organizers: Nour Meddahi, Andrew Patton and Neil Shephard.

Local Arrangements: If you want to attend the workshop, send an email to Beatrix Vegh (b.vegh@imperial.ac.uk) by November 19.