

Applied Time Series Econometrics Workshop 8
Friday, April 15, 2011
Research Division, Federal Reserve Bank of St. Louis

- 9:00 a.m. Continental Breakfast and Coffee
- 9:30 a.m. **Peter Reinhard Hansen**-Stanford University
"Choice of Sample Split in Out-of-Sample Forecast Evaluation"
- 10:15 a.m. Coffee Break
- 10:30 a.m. **Aaron Smith**-University of California, Davis
"State Prices for Conditional Quantiles of S&P 500 Returns"
- 11:15 a.m. **Eric Ghysels**-University of NC-Chapel Hill
"Conditional Skewness of Stock Market Returns in Developed and Emerging Markets and its Economic Fundamentals"
- 12:00 p.m. Lunch
- 12:45 p.m. **Dick van Dijk**-Erasmus University Rotterdam
"Nonlinear Forecasting with many Predictors Using Kernel Ridge Regression"
- 1:30 p.m. **Michael Dueker**-Russell Investments
"Using a time-varying threshold STAR model to tilt currency hedge ratios"
- 2:15 p.m. Break
- 2:45 p.m. **Sarah Zubiary**-Bank of Canada
TBD
- 3:30 p.m. **Zeynep Senyuz**-University of New Hampshire
"What Does Realized Volatility Tell Us about Macroeconomics Fluctuations?"
- 4:15 p.m. **Lutz Kilian**-University of Michigan
"The Role of Inventories and Speculative Trading in the Global Market for Crude Oil?"
- 5:00 p.m. Adjourn
- 7:00 p.m. Conference Dinner, Lucas Park Grille