Workshop on High Dimensional Econometrics

This workshop is sponsored by the research centre for Robust Inference in a Digital Economy (RIDE), Royal Holloway, University of London, with additional funding from UBS Investment Bank, London.

For more information about RIDE visit the following link: [https://www.royalholloway.ac.uk/research-and-teaching/research/research-environment/research-institutes-and-centres/centre-for-robust-inference-in-a-digital-economy/](https://www.royalholloway.ac.uk/research-and-teaching/research/research-environment/research-institutes-and-centres/centre-for-robust-inference-in-a-digital-economy/)

Date: Thursday, 12 March 2020 Time: 10:00-15:00

Venue: Room SENATE-102, Senate House, University of London, Malet St, Bloomsbury, London WC1E 7HU

Map: [https://goo.gl/maps/C2j2TwzDyDH2](https://goo.gl/maps/C2j2TwzDyDH2)

Schedule

9:40-10:00 Coffee and Registration (outside Room SENATE 102)

10:00-10:40 Giovanni Urga (Cass Business School and Bergamo University)
A Multivariate Nonparametric Test for Volatility Spillover.

10:40-11:20 George Kapetanios (King's Business School)
Advances in Machine Learning for Macroeconomic Forecasting.

11:20-12:00 Daniele Massacci (King’s Business School)
Common Factors and Regime Shifts in Stock and Bond Comovement.

12:00-13:00 Break

13:00-13:20 Coffee (outside Room SENATE 102)

13:20-14:00 Alexei Onatskiy (Cambridge)
Spurious Factor Analysis.

14:00-14:40 Alessio Sancetta (Royal Holloway)
Estimation of a High Dimensional Order Book Based Intensity Model.

14:40-15:00 Coffee (outside Room SENATE 102)

Booking

Some funding for students from outside London is available on a first come first served basis: email alessio.sancetta@rhul.ac.uk by 6 March 2020.