

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/>

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>

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**.