Hauptseminar zur Ökonometrie: Topics in International Economics & Finance

Betreuer:	Prof. Joachim Grammig	Prof. Winfried Pohlmeier
	Dr. Silika Prohl	Ingmar Nolte
	Stefan Frey	Valeri Voev
	Kerstin Kehrle	Roxana Chiriac
	Franziska Peter	Ma Hui

17. - 20. Juni 2007: Seminar in Riezlern

Sitzungsübersicht

Sonntag 17. Juni 2007

Anreise

Montag 18. Juni 2007			Session Chair:	Discussant:
9:15-10:15	**Term Structure and Exchange Rate Dynamics**			
	Markus Niedergesäss: Term structure of interest rates	Silika Prohl	Natascha Wagner	Anna Gersamnn
	Anna Gersmann: Exchange Rate Dynamics	Silika Prohl		Markus Niedergesäss
10:15-10:45	Break			
10:45-11:45	**Volatility Modelling of Exchange Rates: Realized Covariance vs. MGARCH Models**			
	Oliver Hässig	Voev/Nolte	Johannes Werner	Tobias Schwabe
	Dieter Schell	Voev/Nolte		
11:45-13:30	Break			
13:30-14:30	**Exchange Rate Risk Modelling**			

	Catherine-Tahmee Koch: World price of foreign exchange risk	Kerstin Kehrle	Kai Schmidt	Benedikt Heid
	Benedikt Heid: How big is the premium for currency risk?	Kerstin Kehrle		Catherine-Tahmee Koch
14:30-15:00	Break			
15:00-16:00	**Multivariate Volatility Modelling and Forecasting of Exchange Rate Volatility**			
	Josip Jakic	Voev/Nolte	Tobias Schwabe	Mladen Maslarski
	Johannes Werner	Voev/Nolte		Anna Radenovska
16:00-16:30	Break			
16:30-18:00	**Models for financial data and analysing price formation**			
	Tobias Schwabe: Recurrence Quantification Analysis of Nonlir	Pohlmeier	Christian Dick	Dieter Schell & Oliver Hässig
	Matthias Prinzbach: Analysing intra-day price formation	Franziska Peter		David Löw-Beer

Dienstag 19. Juni 2007

9:15-10:15	**The Effects of Using Tick-by-Tick Data on Market Risk**			
	Anna Radenovska	Chiriac	Anna Radenovska	Josip Jakic
	Mladen Maslarski	Chiriac		Johannes Werner
Vormittag/Nacl	Wanderung			

Mittwoch 20. Juni 2007

9:15-10:15	**Monetary Economics and Time and Price Impact of a Trade**			
	Kai Schmidt: Discretion vs. policy rules in practice	Kerstin Kehrle	Catherine-Tahmee K(	Christian Dick

	Christian Dick: Time and the price impact of a trade	Stefan Frey		Kai Schmidt
10:15-10:45	Break			
10:45-11:45	**Probabilitiy of Private Information and Price Discovery in Credit**			
	David Löw-Beer: The Probabilitiy of Private Trading	Franziska Peter	Oliver Hässig	Mattias Prinzbach
	Natascha Wagner: Price Discovery and Dynamic Relation bet	Franziska Peter		Franziska Peter
11:45-13:30	Break			
Nachmittag	Abreise			