

VIENNA WORKSHOP ON ECONOMETRICS OF OPTION MARKETS

APRIL 19-21, 2021

	MONDAY, APRIL 19, 2021	TUESDAY, APRIL 20, 2021	WEDNESDAY, APRIL 21, 2021
1:30 PM (CEST)			<p>Mathias Pohl, Ilya Archakov (University of Vienna)</p> <p>“Refining Implied Correlation Index with Intradaily Options Data” <i>Chair: Stephen Taylor</i></p>
2:00 PM (CEST)	<p>Eric Renault (University of Warwick)</p> <p>“Identification Robust Interference for Risk Prices in Structural Stochastic Volatility Models” <i>Chair: Nikolaus Hautsch (5 Minute opening)</i></p>	<p>Rasmus Tangsgaard Varneskov (Copenhagen Business School)</p> <p>“Stock Option Predictability for the Cross-section” <i>Chair: Ingmar Nolte</i></p>	<p>Yifan Li (University of Manchester)</p> <p>“Mixture of Lognormal Risk Neutral Density Estimation Revisited: Analytical Derivatives and Asymptotic Results” <i>Chair: Stephen Taylor</i></p>
2:45 PM (CEST)	<p>María Teresa González-Pérez (Bank of Spain)</p> <p>“VIX Interpolation” <i>Chair: Eric Renault</i></p>	<p>Fabio Trojani (University of Geneva)</p> <p>“Smart Stochastic Discount Factors” <i>Chair: Rasmus Tangsgaard Varneskov</i></p>	<p>Olivier Scaillet (University of Geneva and Swiss Finance Institute (SFI))</p> <p>“A Penalized Two-pass Regression to Predict Stock Returns with Time-varying Risk Premia” <i>Chair: Ingmar Nolte</i></p>
3:30 PM (CEST)	<p>Paul Schneider (Università della Svizzera italiana)</p> <p>“Bounds on Conditional Moments – What can we really tell from Option Prices” <i>Chair: María Teresa González-Pérez</i></p>	<p>Grigory Vilkov (Frankfurt School of Finance and Management)</p> <p>“Generalized Bounds on the Conditional Expected Excess Return on Individual Stocks” <i>Chair: Fabio Trojani</i></p>	<p>Bas Werker (Tilburg University)</p> <p>“Present Bias, Asset Allocation and the Yield Curve” <i>Chair: Olivier Scaillet</i></p>
4:30 PM (CEST)	<p>Kris Jakobs (C.T. Bauer College of Business, University of Houston)</p> <p>“Fast Filtering in Option Valuation Models with Latent State Variables” <i>Chair: Paul Schneider</i></p>	<p>Oleg Bondarenko (University of Illinois at Chicago)</p> <p>“Option-Implied Dependence and Correlation Risk Premium” <i>Chair: Grigory Vilkov</i></p>	<p>Nicola Fusari (John Hopkins Carey Business School)</p> <p>“Testing for Asset Price Bubbles using Options Data” <i>Chair: Bas Werker</i></p>
5:15 PM (CEST)	<p>Viktor Todorov (Kellogg School of Management, Northwestern University)</p> <p>“Leverage Effect from Options” <i>Chair: Ingmar Nolte</i></p>	<p>Christian Wagner (WU Vienna University of Economics and Business)</p> <p>“Margin Requirements and Equity Option Returns” <i>Chair: Nikolaus Hautsch</i></p>	<p>Torben Andersen (Kellogg School of Management, Northwestern University)</p> <p>“Volatility Measurement with Pockets of Extreme Return Persistence” <i>Chair: Nikolaus Hautsch (5 Minute closing)</i></p>

• The time is Central European Summer Time (CEST=GMT+2).

• All talks are 30 minutes plus 10 minutes questions.