IRTG Workshop

Date: March 23rd, 2017

Place: Room N301, Economic Building, Xiamen University, Xiamen, China.

The Program

Sessions:	
12:30 - 12:40	**Linlin Niu and Wolfgang Karl Härdle** *Welcome talk*
12:40 - 12:50	**Alona Zharova** *Framework of Review of Renewal Proposal*
12:50 - 13:05	**Larisa Adamyan and Linxi Wang** Assignments of the JEL codes via Adaptive Weights Clustering
13:05 - 13:20	**Yegor Klochkov and Xu Xiu** Localizing VaR for CAViaR
13:20 - 13:35	**Simon Trimborn and Mingyang Li** Investing with cryptocurrencies - A liquidity constrained investment approach
13:35 - 13:50	**Xiaosai Liao and Chen Huang** *Robust Inference for Predictive Quantile Regressions with Persistent Regressors*
13:50 - 14:05	**Xinjue Li and Lenka Zboňáková** *Adaptive Penalized Macro Factors in Bond Risk Excess Premium*
14:05 - 14:20	**Linlin Niu, Wolfgang Karl Härdle and Chen Huang** *Robust forecasting of yield curve*