

FIN620: Paper Presentation

Goal: the purposes of paper presentations are to:

- 1) Practice presentation skills;
- 2) Get exposed to applications of financial econometrics method in real world cases
- 3) Learn to use scientific literature in future

Teams: paper presentation teams consist of 3 students

Format: papers should be presented using either LaTeX Beamer or Powerpoint.

Time: each team will have 20 minutes to present the paper, followed by 5 minutes of Q&A

Task: presentations should not be limited to the designated paper. Teams are encouraged to search for extra content and do additional reading to present a more comprehensive content.

Papers List:

P1) Wang, Li, et al. "An ARIMA-ANN hybrid model for time series forecasting." *Systems Research and Behavioral Science* 30.3 (2013): 244-259.

P2) Ghoddusi, Hamed. "Integration of physical and futures prices in the US natural gas market." *Energy Economics* 56 (2016): 229-238.

P3) Tong, Jiadong, Zijun Wang, and Jian Yang, 2016, Information Flow Between Forward and Spot Markets: Evidence From the Chinese Renminbi, *Journal of Futures Markets* 36, 695-718.

P4) Huang, Jr-Wei, Sharon S. Yang, and Chuang-Chang Chang. "Modeling temperature behaviors: Application to weather derivative valuation." *Journal of Futures Markets* 38.9 (2018): 1152-1175.

P5) Ghysels, E., P. Santa-Clara, and R. Valkanov, 2006, Predicting volatility: getting the most out of return data sampled at different frequencies. *Journal of Econometrics* 131(1-2), Pages, 59–95.

P6) M. Ibragimov, R. Ibragimov, and P. Kattuman, 2013, Emerging markets and heavy tails. *Journal of Banking and Finance*, 37, Pages 2546–2559

P7) Thomakos, Dimitrios D., et al. "Macroeconomic announcements, intraday covariance structure and asymmetry in the interest rate futures returns." *Journal of Futures Markets: Futures, Options, and Other Derivative Products* 28.9 (2008): 815-844.

P8) Rikard Green, Karl Larsson, Veronika Lunina, Birger Nilsson, 2017, Cross-commodity news transmission and volatility spillovers in the German energy markets, *Journal of Banking & Finance*

P9) Wu, Xuedong, Jeffrey H. Dorfman, and Berna Karali. "The impact of data frequency on market efficiency tests of commodity futures prices." *Journal of Futures Markets* 38.6 (2018): 696-714.