9:00 a.m.  Continental Breakfast and Coffee

9:30 a.m.  Peter Reinhard Hansen- Stanford University  
“Choice of Sample Split in Out-of-Sample Forecast Evaluation"

10:15 a.m. Coffee Break

10:30 a.m. Aaron Smith - University of California, Davis  
“State Prices for Conditional Quantiles of S&P 500 Returns”

11:15 a.m. Eric Ghysels - University of NC-Chapel Hill  
“Conditional Skewness of Stock Market Returns in Developed and Emerging Markets and its Economic Fundamentals"

12:00 p.m. Lunch

12:45 p.m. Dick van Dijk - Erasmus University Rotterdam  
"Nonlinear Forecasting with many Predictors Using Kernel Ridge Regression”

1:30 p.m. Michael Dueker - Russell Investments  
“Using a time-varying threshold STAR model to tilt currency hedge ratios”

2:15 p.m. Break

2:45 p.m. Sarah Zubiary - Bank of Canada  
TBD

3:30 p.m. Zeynep Senyuz - University of New Hampshire  
"What Does Realized Volatility Tell Us about Macroeconomics Fluctuations?"

4:15 p.m. Lutz Kilian - University of Michigan  
"The Role of Inventories and Speculative Trading in the Global Market for Crude Oil?"

5:00 p.m. Adjourn

7:00 p.m. Conference Dinner, Lucas Park Grille