UNIVERSITÀ
DEGLI STUDI
FIRENZE

DISEI
DIPARTIMENTO DI
SCIENZE PER L'ECONOMIA
E L'IMPRESA

Workshop

Non-parametric estimation of stochastic volatility models

24 November 2022, Università degli studi di Firenze

Program - Aula Bracco (D6)

12.15 - Opening

12.20 - Symmetric positive semi-definite estimation of instantaneous variance-covariance matrix.
Tommaso Mariotti, Scuola Normale Superiore

13.00 - Lunch break

14.30 - Drift burst test statistic in the presence of infinite variation jumps.
Cecilia Mancini, Università di Verona

15.10 - A positive Fourier spot estimator and its Randomization.
Reika Kambara, Ritsumeikan University

15.50 - Applications of the Fourier estimator in early warning systems and model identification.
Simona Sanfelici and Erindi Allaj, Università di Parma

16.30 - Coffee break

16.50 - Diffusion estimation by signature and Malliavin-Mancino method.
Takatoshi Hirano, Ritsumeikan University

17.30 - Non-parametric estimation of the derivatives of the leverage process.
Giacomo Toscano, Università di Firenze

18.10 - Conclusion