Prof Dr Ingmar Nolte

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Research Presentations by Ingmar Nolte and Co-authors

*Presented by a co-author; unmarked entries presented by Ingmar Nolte.

Intrinsic Time

2002: *6 Jul*, University of Konstanz Seminar, Konstanz, Germany.

Modelling financial transaction price movements: a dynamic integer count data model

2004: *2 Jul**, CORE Seminar, Louvain-la-Neuve, Belgium; **2003**: *23 Aug**, 18th EEA / 58th ESEM, Stockholm, Sweden; **2002**: *10 Sep**, 32nd Ottobeuren Seminar, Ottobeuren, Germany; *5 Jul**, SFB 386 Seminar, Ludwig-Maximilians-Universität München (LMU), Munich, Germany; *28 Jun**, Hanken School of Economics Seminar, Helsinki, Finland.

Modeling a Multivariate Transaction Process

2004: *30 Sep*, Verein für Socialpolitik, Dresden, Germany; *21 Aug*, 59th ESEM, Madrid, Spain; *27 May*, University of Kiel Seminar, Kiel, Germany; *24 Apr*, Workshop on the Econometrics of the Microstructure of Financial Markets, Tilburg, Netherlands.

Using forecasts of forecasters to forecast

2004: *17 Sep*, 27th CIRET Conference, Warsaw, Poland; *30 Jun*, St. Gallen–Konstanz Seminar, St. Gallen, Switzerland; **2003**: *24 Feb*, ZEW Seminar, Mannheim, Germany.

Measuring Liquidity on Financial Markets Using Transaction Data

2004: *5 Mar*, DFG/CoFE Workshop on Price, Liquidity and Credit Risks, Königsfeld, Germany.

Customer Trading in the Foreign Exchange Market: Empirical Evidence from an Internet Trading Platform

2011: *6 Jul**, Frontiers of Finance, Coventry, UK; **2006**: *19 May*, International Conference on High Frequency Finance, Konstanz, Germany; **2005**: *30 Sep*, Verein für Socialpolitik, Bonn, Germany; *3 Sep*, International Finance Conference, Copenhagen, Denmark; *25 Aug*, 20th EEA, Amsterdam, Netherlands; *22 Jun*, Ökonomischer Workshop, Tübingen, Germany; *8 Apr*, DFG/CoFE Workshop on Price, Liquidity and Credit Risks, Königsfeld, Germany; *19 Mar*, Market Microstructure Workshop, Madrid, Spain.

A detailed investigation of the disposition effect and individual trading behavior: a panel survival approach

2008: *18 Dec*, ECARES Seminar, Université libre de Bruxelles, Brussels, Belgium; *11 Nov*, CREATES Seminar, Aarhus, Denmark; **2006**: *26 Aug*, 61st ESEM, Vienna, Austria; *19 May*, International Conference on High Frequency Finance, Konstanz, Germany; **2005**: *22 Jun*, Ökonomischer Workshop, Tübingen, Germany.

Estimating Liquidity Using Information on the Multivariate Trading Process

2006: *28 Aug**, 61st ESEM, Vienna, Austria; *8 Jun**, DFG/CoFE Workshop on Price, Liquidity and Credit Risks, Königsfeld, Germany; *20 May**, International Conference on High Frequency Finance, Kreuzlingen, Switzerland.

Trading Dynamics in the Foreign Exchange Market: A Latent Factor Panel Intensity Approach

2012: *25 Jan*, Durham Business School Seminar, Durham, UK; **2009**: *26 Aug*, 64th ESEM, Barcelona, Spain; *17 Jun*, QASS Conference, Queen Mary University of London, London, UK; *21 Mar*, Humboldt–Copenhagen Conference, Berlin, Germany; **2008**: *18 Dec*, ECARES Seminar, Université libre de Bruxelles, Brussels, Belgium; *11 Nov*, CREATES Seminar, Aarhus, Denmark; *3 Oct*, Price, Liquidity and Credit Risks Conference, Konstanz, Germany; *2 Jul*, University of Warwick Seminar, Coventry, UK; *4 Apr*, Complexity in Markets Conference, Coventry, UK; **2007**: *10 Oct*, Verein für Socialpolitik, Munich, Germany; *30 Aug**, 62nd ESEM, Budapest, Hungary; **2006**: *17 Nov*, DFG/CoFE Workshop on Price, Liquidity and Credit Risks, Königsfeld, Germany; *18 Sep**, Helsinki School of Economics and Hanken Seminar, Helsinki, Finland; *26 Jun*, ESF Workshop, Coventry, UK.

An inflated multivariate integer count hurdle model: an application to bid and ask quote dynamics

2007: *31 Aug*, 62nd ESEM, Budapest, Hungary; *21 Jun*, Seminar, Riezlern, Austria; **2006**: *17 Nov*, DFG/CoFE Workshop on Price, Liquidity and Credit Risks, Königsfeld, Germany.

What determines forecasters' forecasting errors?

2015: *4 Jun**, Econometric Conference in Honour of François Laisney, University of Strasbourg, Strasbourg, France; **2014**: *27 Aug**, 66th ESEM, Toulouse, France; *26 Jun**, 1st IAAE, Queen Mary University of London, London, UK; **2013**: *11 Feb**, Lancaster University Seminar, Lancaster, UK; **2011**: *12 May**, University of Leicester Institute of Finance Seminar, Leicester, UK; **2010**: *13 Oct*, 30th CIRET Conference, New York, USA; *25 Aug*, 25th EEA, Glasgow, UK; *26 Jun**, Qualitative Survey Data: New Methods and Applications, Zurich, Switzerland; *2 Feb*, Warwick Business School Workshop, Coventry, UK; **2009**: *4 Mar*, ZEW Expectations Conference, Mannheim, Germany; **2008**: *24 Oct**, Workshop on Complexity and Agent-Based Models in Economics and Finance, Cagliari, Italy; *23 Jun*, 28th International Symposium on Forecasting, Nice, France; *1 Mar**, Meeting of the Econometrics Committee, Verein für Socialpolitik, Rauischholzhausen, Germany; *6 Feb**, University of Konstanz Seminar, Konstanz, Germany; *21 Jan**, Leibniz University Hannover Seminar, Hannover, Germany.

Least Squares Inference on Integrated Volatility and the Relationship Between Efficient Prices and Noise

2009: *25 Sep*, Individual Decision Making, High-Frequency Econometrics and Limit Order Book Dynamics Workshop, Coventry, UK; *12 Jun*, 1st European SoFiE, Geneva, Switzerland.

Disagreement versus uncertainty: Evidence from distribution forecasts

2014: *20 Jun*, 6th IFABS Conference, Lisbon, Portugal; *11 Jun**, Heidelberg University Seminar, Heidelberg, Germany; **2012**: *29 Aug**, 66th ESEM, Málaga, Spain; **2011**: *28 Aug*, 65th ESEM, Oslo, Norway; *14 May**, Humboldt–Copenhagen Conference, University of Copenhagen, Denmark; **2010**: *28 Jun*, Humboldt University Seminar, Berlin, Germany.

Where Do the Joneses Go on Vacation? Social Distance and the Influence of Online Reviews on Product Sales

2011: *10 Jun*, 33rd INFORMS Marketing Science Conference, Houston, USA.

How do individual investors trade?

2010: *9 Sep*, Verein für Socialpolitik, Kiel, Germany.

Cross hedging under multiplicative basis risk

2011: *4 Mar**, 60th Midwest Finance Association, Chicago, USA; **2008**: *4 Jul**, Stockholm School of Economics Seminar, Stockholm, Sweden; **2006**: *27 Oct**, Peking University Guanghua School of Management Seminar, Beijing, China.

An MCMC Approach to Multivariate Density Forecasting: An Application to Liquidity

2013: *18 Sep*, Statistical Week, Berlin, Germany; **2012**: *29 Aug**, 66th ESEM, Málaga, Spain; *21 Jun*, 5th SoFiE, Oxford, UK; *13 Jan*, KIT Seminar, Karlsruhe, Germany; **2011**: *16 Dec*, University of Göttingen Seminar, Göttingen, Germany; *23 Sep**, Statistical Week, Leipzig, Germany; *7 Sep**, Verein für Socialpolitik, Frankfurt am Main, Germany; *4 Jul**, Frontiers of Finance, Coventry, UK; *22 Jun*, Leibniz University Hannover Seminar, Hannover, Germany; *4 May**, High Frequency Research Training Workshop, Harnack-Haus, Berlin, Germany.

Profiting from Mimicking Strategies in Non-Anonymous Markets

2015: *25 Jun**, 2nd IAAE, Thessaloniki, Greece; **2012**: *29 Aug**, 66th ESEM, Málaga, Spain; *12 Jul**, 11th CRETE Conference, Milos, Greece; *29 Jun**, 21st EFMA, Barcelona, Spain; *21 Jun**, 5th SoFiE, Oxford, UK; **2011**: *15 Dec**, 12th Symposium on Finance, Banking and Insurance, KIT, Karlsruhe, Germany; *4 Jul**, Frontiers of Finance, Coventry, UK; *13 May**, Trans-Atlantic Doctoral Conference, London Business School, London, UK; *5 May**, High-Frequency Finance Workshop, Berlin, Germany.

A Least Squares Regression Realised Covariation Estimation under MMS Noise and Non-Synchronous Trading

2018: *9 Jun**, Financial Econometrics and New Finance Conference, Jinxi Villa, Hangzhou, China; **2017**: *8 Dec**, Zhejiang University Seminar, Hangzhou, China; *25 Aug**, 44th EFA, Mannheim, Germany; *10 Jun**, China Meeting of the Econometric Society, Wuhan, China; *4 Jun**, AMES, Chinese University of Hong Kong; **2015**: *25 Jun*, 2nd IAAE, Thessaloniki, Greece; **2014**: *14 May*, University of Nottingham Seminar, Nottingham, UK; *29 Jan*, King's College London Seminar, London, UK; **2013**: *18 Sep*, Statistical Week, Berlin, Germany; *27 Jun**, 5th IFABS Conference, Nottingham, UK; *29 Jan*, Lancaster University Management School Seminar, Lancaster, UK; **2012**: *20 Nov*, University of Kiel Seminar, Kiel, Germany; *7 Nov*, Manchester Business School Seminar, Manchester, UK; *14 Sep**, Frontiers of Finance, Coventry, UK; *13 Jan*, KIT Seminar, Karlsruhe, Germany; **2011**: *16 Dec*, University of Göttingen Seminar, Göttingen, Germany; **2008**: *31 Aug**, 63rd ESEM, Milan, Italy.

The economic value of volatility timing with realized jumps

2013: *28 Aug**, 67th ESEM, Gothenburg, Sweden; *27 Jun**, 5th IFABS Conference, Nottingham, UK; *28 May**, Warwick Business School Finance Group Research / PhD Workshop, Coventry, UK.

Sell-side analysts' career concerns during banking stresses

2013: *27 Jun**, 5th IFABS Conference, Nottingham, UK.

Uncovering the Benefit of High-Frequency Data in Portfolio Allocation

2015: *24 Feb**, University of Bristol Seminar, Bristol, UK; *2 Feb**, PhD Financial Econometrics Workshop, Lancaster, UK; **2014**: *18 Oct**, 44th FMA, Nashville, USA; *11 Jul**, 8th NUS–RMI Risk Management Conference, Singapore; *28 Jun*, 1st IAAE, London, UK; *7 May**, 1st KoLa Workshop, Lancaster, UK; *29 Apr**, SoFiE–INET Workshop, Cambridge, UK.

Volatility Estimation and Forecasts Based on Price Durations

2020: *20 Dec**, China Econometricians Forum, Shanghai, China; **2018**: *16 Mar**, International Business College, Dongbei University of Finance and Economics Seminar, Dalian, China; **2017**: *2 Jun*, Macroeconomic and Financial Time Series Analysis Workshop, Lancaster, UK; *24 May*, University of Kent Seminar, Canterbury, UK; *22 Mar*, CREATES Seminar, Aarhus, Denmark; *7 Feb**, Cambridge / INET Seminar, Cambridge, UK; **2016**: *25 Aug**, 69th ESEM, Geneva, Switzerland; *1 Jul**, Financial Econometrics and Empirical Asset Pricing Workshop, Lancaster, UK; *23 Jun**, 3rd IAAE, Milan, Italy; *16 Jun**, 9th SoFiE, Hong Kong; *10 Jun*, Bank of England Seminar, London, UK; **2015**: *1 May**, 2nd KoLa Workshop, Konstanz, Germany; *11 Mar*, Henley Business School Seminar, Reading, UK; *2 Feb**, PhD Financial Econometrics Workshop, Lancaster, UK; **2014**: *8 May**, 1st KoLa Workshop, Lancaster, UK.

High-Frequency Volatility Estimation and the Relative Importance of Market Microstructure Variables

2018: *25 May*, Financial Macroeconomics and Econometrics Conference, Brunel, London, UK; *18 Apr**, Alliance Manchester Business School Seminar, Manchester, UK; **2017**: *24 May*, University of Kent Seminar, Canterbury, UK; *22 Mar*, CREATES Seminar, Aarhus, Denmark; **2015**: *27 Jun**, 7th IFABS Conference, Zhejiang University, Hangzhou, China; *25 Jun**, 2nd IAAE, Thessaloniki, Greece; *2 Feb**, PhD Financial Econometrics Workshop, Lancaster, UK.

High-frequency volatility modeling: A Markov-Switching Autoregressive Conditional Intensity model

2017: *26 Jun**, 4th IAAE, Sapporo, Japan; *9 Jun**, Lancaster–Warwick PhD Workshop, Lancaster, UK; *9 Mar**, VieCo Conference, Vienna, Austria; **2016**: *17 Nov**, ESRC North West DTP Job-Market and Employability Event, Liverpool, UK; *30 Jun**, Financial Econometrics and Empirical Asset Pricing Workshop, Lancaster, UK; **2015**: *1 May**, 2nd KoLa Workshop, Konstanz, Germany.

Renewal Based Volatility Estimation

2019: *14 Dec**, 13th CFE–CMStatistics, London, UK; *15 Nov**, 11th French Econometrics Conference, Marseille, France; *14 Aug**, SoFiE Financial Econometrics Summer School, NYU Shanghai, China; *7 Jun**, 3rd Macroeconomic and Financial Time Series Analysis Workshop, Lancaster, UK; *21 Mar*, Financial Econometrics Conference, Nantes, France; **2018**: *14 Dec**, 12th CFE–CMStatistics, Pisa, Italy; *14 Sep**, Financial Econometrics, Market Microstructure, Limit Order Books and Derivative Markets Workshop, Lancaster, UK; *31 Jul**, 4th KoLa Workshop, Konstanz, Germany; *20 Jun**, 2nd Lancaster–Warwick PhD Workshop, Coventry, UK; *11 Jun**, 11th SoFiE Pre-Conference, Lugano, Switzerland; *30 May**, 1st QFFE Conference, Marseille, France; *4 Apr**, CREATES Seminar, Aarhus, Denmark; **2017**: *17 Dec*, 11th CFE–CMStatistics, London, UK; *6 Oct**, NWSSDTP Doctoral Job-Market and Employability Workshop, Lancaster, UK.

Can Capital Adjustment Costs Explain the Decline in Investment–Cash Flow Sensitivity?

2019: *3 May**, Università Cattolica del Sacro Cuore Seminar, Milan, Italy; *11 Apr**, University of Southern Denmark Seminar, Denmark; *8 Mar**, Bilkent University Seminar, Ankara, Turkey; **2017**: *6 Oct**, NWSSDTP Doctoral Job-Market and Employability Workshop, Lancaster, UK; *27 Jul**, World Finance Conference, Cagliari, Italy; *7 Jul**, 6th Exeter Corporate Finance Conference, Exeter, UK; *3 May**, 3rd KoLa Workshop, Lancaster, UK; *11 Apr**, BAFA, Heriot-Watt University, Edinburgh, UK; **2015**: *2 May**, 2nd KoLa Workshop, Konstanz, Germany.

High-Frequency Covariance Matrix Estimation Using Price Durations

2019: *15 Jun**, AMES, Xiamen, China; **2018**: *17 Aug**, SoFiE Financial Econometrics Summer School, NYU Shanghai, China; **2017**: *3 May**, 3rd KoLa Workshop, Lancaster, UK.

Estimating portfolio risk for tail risk protection strategies

2018: *1 Jul**, IFABS Conference, Porto, Portugal; *15 Jun**, 22nd FMA European Conference, Kristiansand, Norway; *24 Apr**, 1st Frontiers of Factor Investing Conference, Lancaster, UK; **2017**: *19 Dec**, Paris Financial Management Conference, Paris, France; *5 Oct**, Applied Econometrics Doctoral Workshop, Strasbourg, France; *26 Sep**, 8th

CEQURA Conference, Munich, Germany; *30 Jun**, Invesco Quantitative Strategies Global Research Meeting, Boston, USA; *2 May**, 3rd KoLa Workshop, Lancaster, UK.

Volatility Estimation and Sampling Efficiency: An Intrinsic Time Approach

2020: *20 Dec**, 14th CFE–CMStatistics.

Dissecting Volatility Risks in Currency Markets

2016: *22 Oct**, FMA, Las Vegas, USA; *14 Jun**, 9th SoFiE Pre-Conference, City University of Hong Kong, Hong Kong.

The relevance of high-frequency news analytics for lower-frequency investment strategies

2021: *28 Jan**, 2nd Frontiers of Factor Investing Conference, Lancaster University, UK; **2018**: *4 Oct**, 9th CEQURA Conference, Munich, Germany.

Combining expected shortfall and value-at-risk forecasts using machine learning techniques

2022: *11 Jun**, 11th FEBS Conference, Portsmouth, UK; **2019**: *24 Sep**, 10th CEQURA Conference, Munich, Germany.

A generalized heterogeneous autoregressive model using market information

2021: *28 Jan**, 2nd Frontiers of Factor Investing Conference, Lancaster University, UK; **2018**: *15 Dec**, 12th CFE–CMStatistics, Pisa, Italy.

Revisiting the Measurement Error in q: An Investigation of the Covariance among Regressors

2020: *18 Sep**, FIRN Women Seminar.

Bolstering the Modelling and Forecasting of Realized Covariance Matrices using (Directional) Common Jumps

2021: *2 Jul**, China Meeting of the Econometric Society, Shanghai, China; *25 Jun**, AMES, Curtin Malaysia; *23 Jun**, 7th IAAE, Rotterdam, Netherlands; *16 Jun**, 13th SoFiE, UC San Diego, USA; *12 Jun**, North American Summer Meeting of the Econometric Society, Montréal, Canada; *4 Jun**, Africa Meeting of the Econometric Society.

A Descriptive Study of High-Frequency Trade and Quote Option Data

2021: *28 Jan**, 2nd Frontiers of Factor Investing Conference, Lancaster University, UK; **2019**: *15 Dec**, 13th CFE–CMStatistics, London, UK.

Parametric risk-neutral density estimation via finite lognormal-Weibull mixtures

2021: *21 Apr**, Econometrics of Option Markets Workshop, University of Vienna, Austria.

Dynamic Portfolio Choice: Balancing Forecasting Risk

2019: *14 Dec**, 13th CFE–CMStatistics, London, UK; *1 Jul**, KoLa Workshop, Manchester, UK; *4 Feb**, University of Konstanz Seminar, Konstanz, Germany; **2018**: *14 Dec**, AMBS Christmas Research Event, Manchester, UK; *11 Sep**, Statistical Week, Linz, Austria; *31 Jul**, 4th KoLa Workshop, Konstanz, Germany.

Direct Portfolio Weight Estimator: Mitigating Specification Risk with Realized Utility

2022: *30 Oct*, DigITS, Woxsen University, India; *24 Aug*, 74th ESEM, Bocconi University, Milan, Italy; *30 Jun*, 31st EFMA, Rome, Italy; *26 Jun**, 14th SoFiE, Cambridge, UK; *23 Jun**, 8th IAAE, King's College London, UK; *17 Jun**, 4th QFFE Conference, Marseille, France; *2 Jun**, VieCo Conference, Copenhagen, Denmark; *1 Apr*, University of Liverpool Seminar, Liverpool, UK.

A Linear Weight Estimator for Dynamic Global Minimum Variance Portfolio Allocation

2025: *10 Jun**, 17th SoFiE, Paris, France; **2024**: *26 Apr**, 4th Frontiers of Factor Investing Conference, Lancaster, UK.

Factor Timing with Portfolio Characteristics

2022: *22 Oct**, FMA, Atlanta, USA; *15 Sep**, 3rd Frontiers of Factor Investing Conference, Lancaster, UK; *30 Jun**, 31st EFMA, Rome, Italy; *16 Jun**, 4th QFFE Conference, Marseille, France; *12 Jun**, 11th FEBS Conference, Portsmouth, UK; *10 May**, INQUIRE UK Seminar, Down Hall, Essex, UK; **2021**: *10 Dec**, Lancaster University Management School Seminar, Lancaster, UK; *1 Dec**, Alliance Manchester Business School Seminar, Manchester, UK; *22 Jun**, 6th KoLaMaFr Workshop; *29 Jan**, 2nd Frontiers of Factor Investing Conference, Lancaster University, UK; **2020**: *12 Mar**, Joint CMAF–EMP Research Workshop, Lancaster, UK.

The risk of falling short: implementation shortfall variance in portfolio construction

2023: *30 Jun**, Robeco Seminar, Rotterdam, Netherlands; *30 Jun**, Invesco Quantitative Strategies Seminar, Frankfurt am Main, Germany; **2022**: *12 Jun**, 11th FEBS Conference, Portsmouth, UK; *3 Jun**, VieCo Conference, Copenhagen, Denmark; **2021**: *28 Jan**, 2nd Frontiers of Factor Investing Conference, Lancaster University, UK; **2020**: *12 Mar**, Joint CMAF–EMP Research Workshop, Lancaster, UK.

Transaction Cost–Optimized Equity Factors around the World

2023: *26 Apr**, JPM Macro Quantitative & Derivatives Conference, London, UK; *17 Feb**, Robeco Seminar, Rotterdam, Netherlands; *26 Jan**, INQUIRE UK Seminar, FTSE Russell, London, UK; **2022**: *7 Oct**, 13th CEQURA Conference, Munich, Germany; *16 Sep**, 3rd Frontiers of Factor Investing Conference, Lancaster, UK.

Testing for jumps in a discretely observed price process with endogenous sampling times

2023: *14 Apr**, 25th Dynamic Econometrics Conference, Bayes Business School, London, UK; **2022**: *7 Jul**, Australasian Meeting of the Econometric Society; *28 Jun**, 34th Asian Finance Association; *28 Jun**, Volatility, Jumps and Bursts Workshop, Lancaster, UK; *27 Jun**, 14th SoFiE, Cambridge, UK; *23 Jun**, AMES (China); *23 Jun**, 8th IAAE, King's College London, UK; *16 Jun**, 4th QFFE Conference, Marseille, France; *5 Jun**, 5th EcoSta Conference, Ryukoku University, Kyoto, Japan; *12 May**, Economics of Financial Technology Conference, Edinburgh, UK; *7 May**, Conference on Intrinsic Time in Finance, Allensbach, Germany; *31 Mar**, 23rd Workshop on Quantitative Finance, University of Rome Tor Vergata, Italy; *23 Feb**, Lancaster University Seminar, Lancaster, UK; *14 Jan**, University of Reading Seminar, Reading, UK; **2021**: *17 Nov**, Alliance Manchester Business School Seminar, Manchester, UK; *19 Jul**, University of Freiburg Seminar; *21 Jun**, 6th KoLaMaFr Workshop; **2020**: *20 Dec**, 14th CFE–CMStatistics.

The Maximal Range-Return Divergence Statistic

2023: *1 Jul**, AMES (China), Tsinghua University, Beijing, China; *16 Jun**, 15th SoFiE, Seoul, South Korea; *30 Mar**, Financial Econometrics Conference, Lancaster, UK; *7 Feb**, University of Groningen Seminar, Groningen, Netherlands; **2022**: *16 Sep**, Singapore Management University Workshop, Singapore; *28 Jun**, Volatility, Jumps and Bursts Workshop, Lancaster, UK; *5 Jun**, 5th EcoSta Conference, Ryukoku University, Kyoto, Japan.

Realized candlestick wicks

2025: *4 Mar**, University of Oxford Seminar, Oxford, UK; *31 Jan**, Alliance Manchester Business School Seminar, Manchester, UK; **2024**: *13 Dec**, 5th International Symposium on Interval Data Modelling, Beijing, China; *18 Nov**, Man AHL / Man Group Seminar, London, UK; *3 Nov**, 22nd Conference on International Exchange of Professionals, Shanghai, China; *22 Oct**, Oxford-Man Institute of Quantitative Finance Seminar, Oxford, UK; *20 Sep**, NBER–NSF Time Series Conference, Philadelphia, USA; *16 Sep**, 1st Conference on Econometrics with Data Science, Reading, UK; *27 Aug*, 76th ESEM, Erasmus University Rotterdam, Netherlands; *15 Jun**, 16th SoFiE, PUC-Rio, Rio de Janeiro, Brazil; *18 Apr**, Workshop for Junior Researchers in Time Series, VTSS; *11 Mar**, EDHEC Seminar, EDHEC Business School, Lille, France; *31 Jan**, University of Nottingham Seminar, Nottingham, UK; **2023**: *17 Dec**, 17th CFE–CMStatistics, Berlin, Germany; *20 Nov**, 3rd International Econometrics PhD Conference, Erasmus University Rotterdam, Netherlands; *2 Aug**, 6th EcoSta Conference, Waseda University, Tokyo, Japan; *29 Jul**, AMES (East and Southeast Asia), NTU, Singapore; *30 Jun**, AMES (China), Beijing, China; *27 Jun*, 9th IAAE, Oslo, Norway; *8 Jun**, 5th QFFE Conference, Aix-Marseille School of Economics, Marseille, France; *28 Apr**, Lancaster University Seminar, Lancaster, UK; *29 Mar**, Financial Econometrics Conference, Lancaster, UK.

Power Sorting

2026: *29 Jun**, FMARC, Ayia Napa, Cyprus; **2025**: *19 Mar**, UBS Quant, Evidence Lab and HOLT Conference, UBS, 5 Broadgate, London, UK; **2024**: *26 Jun**, 33rd EFMA, Lisbon, Portugal; *13 Jun**, FMA European Conference, Turin, Italy; *26 Apr**, 4th Frontiers of Factor Investing Conference, Lancaster, UK; **2023**: *8 Nov**, INQUIRE UK Seminar; *25 Oct**, University of St Andrews Business School Seminar, St Andrews, UK; *21 Sep**, CQA Academic Competition, Chicago, USA; *30 Jun**, Robeco Seminar, Rotterdam, Netherlands; *11 May**, Joint LUMS–TSM–WHU PhD Workshop, Vallendar, Germany; *31 Mar**, Financial Econometrics Conference, Lancaster, UK; *15 Mar**, Lancaster University Seminar, Lancaster, UK.

Volatility Forecasting Factors

2026: *14 May*, 9th Wolfe Research European Quantitative and Macro Investment Conference, London, UK; *16 Apr**, 5th Frontiers of Factor Investing Conference, Lancaster, UK; **2025**: *3 Dec**, Workshop on Smart Finance for a Greener Future, Vilnius, Lithuania; *11 Sep**, 2nd Financial Fraud, Misconduct and Market Manipulation Conference, Lancaster, UK; *17 Jun**, Lancaster–Manchester–Warwick–Oxford PhD Workshop, Lancaster, UK; **2024**: *13 May**, Lancaster–Manchester–Warwick PhD Workshop, Warwick Business School, Coventry, UK; **2023**: *24 May**, Lancaster–Manchester PhD Workshop, Lancaster, UK; *30 Mar**, Financial Econometrics Conference, Lancaster, UK.

The Impact of Misleading Corporate Communication on Stock Performance

2024: *25 Jun**, 17th International Risk Management Conference, Bocconi University, Milan, Italy; *1 Jun**, 8th Shanghai–Edinburgh–London–Cape Town Green Finance and Accounting Conference / 12th SIIFC; *13 May**, Lancaster–Manchester–Warwick PhD Workshop, Warwick Business School, Coventry, UK; *24 Apr**, 4th Frontiers of Factor Investing Conference, Lancaster, UK.

The Price of Emissions: Carbon Risk in the European Equity Market

2026: *25 Aug**, 9th GRASFI, HEC Liège, Belgium; *16 Jun**, CEMA, ESSEC, Cergy, France; *11 Jun**, FMA European Conference, Braga, Portugal; *16 Apr**, 5th Frontiers of Factor Investing Conference, Lancaster, UK; *3 Feb**, INQUIRE UK Seminar, London, UK; *3 Jan**, AFA, Loews Philadelphia Hotel, Philadelphia, USA; **2025**: *12 Dec**, AFFI Sustainable Finance Forum, emlyon Business School, Paris, France; *5 Dec**, Workshop on Smart Finance for a Greener Future, Vilnius, Lithuania; *20 Nov**, 8th EU PAB Developer Community Workshop; *12 Aug**, Accounting and Accountability for Climate Change Conference, Vaasa, Finland; *1 Aug**, Robeco Seminar, Rotterdam, Netherlands.

The Frequency Term Structure of Factor Premia

2026: *15 Apr**, 5th Frontiers of Factor Investing Conference, Lancaster, UK; **2025**: *17 Jun**, Lancaster–Manchester–Warwick–Oxford PhD Workshop, Lancaster, UK.

(Near) Real-Time Detection of Rapid Co-Movements with Candlestick Information

2025: *2 Dec**, Workshop on Smart Finance for a Greener Future, Vilnius, Lithuania; *17 Jun**, Lancaster–Manchester–Warwick–Oxford PhD Workshop, Lancaster, UK.