2021 SoFiE Machine Learning Virtual Conference

Eric Ghysels, UNC Chapel Hill

Bryan Kelly, Yale University

Dacheng Xiu, University of Chicago

March 5, 2021

10:00 AM: Introduction

Session 1: Chair Eric Ghysels

10:10 – 10:55

Mispricing and uncertainty in international markets, Mirela Sandulescu and Paul Schneider

Discussant: Rohit Allena

11:00 – 11:45

A penalized two-pass regression to predict stock returns with time-varying risk premia, Gaetan Bakalli, Stephane Guerrier and Olivier Scaillet

Discussant: Paolo Zaffaroni

Session 2: Chair Bryan Kelly

1:00 – 1:45

The Knowledge Graph for Macroeconomic Analysis with Alternative Big Data, Yucheng Yang, Yue Pang, Guanhua Huang and Weinan E

Discussant: Phillipe Goulet Coulombe

1:50 – 2:35

On the Aggregation of Probability Assessments: Regularized Mixtures of Predictive Densities for Eurozone Inflation and Real Interest Rates, Francis X. Diebold, Minchul Shin, Boyuan Zhang

Discussant: Allan Timmermann

Session 3: Chair Dacheng Xiu

2:45 – 3:30

High-Frequency Expectations from Asset Prices: A Machine Learning Approach, Aditya Chaudhry and Sangmin S. Oh

Discussant: Jonathan Wright

3:35 – 4:20

High-Dimensional Granger Causality Tests with an Application to VIX and News, Andrii Babii, Eric Ghysels and Jonas Striaukas

Discussant: Markus Pelger

4:20 – 4:30 Conclusion

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