

Chung-Hua Eminent Lectures Series-27

Fellow, American Academy of Arts and Sciences, 1995

Fellow, Econometric Society, 1981

NBER Research Associate

Professor Robert F. Engle

Lecture I: Forecasting Market Liquidity with Transactions Data Using the ACD Model

Time: PM3:00~4:30, August 1, 2000

Venue: Conference Room, Institute of Economics, Academia Sinica

Chair: Professor Sheng-Cheng Hu (Director, Institute of Economics, Academia Sinica)

Lecture II: CAViaR Conditional Autoregressive Value at Risk by Regression Quantiles

Time: PM 1:30~3:00, August 3, 2000

Venue: Conference Room, Department of Economics, National Taiwan University

Chair: Professor Chien-Fu Jeff Lin (Chairman, Department of Economics, National Taiwan University)

Lecture I: Dynamic Conditional Correlations: A Simple Class of Multivariate GARCH Models

Time: PM3:00~4:30, August 4, 2000

Venue: Conference Room, Institute of Economics, Academia Sinica

Chair: Professor Tsu-Tan Fu (Deputy Director, Institute of Economics, Academia Sinica)

Organizer: Institute of Economics, Academia Sinica

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