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Econophysics and Econometric/Theoretical Analysis

Based on the EBS data sets¹

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Date & Time: Wednesday, July 25, 2018 15:00 - 17:15

Venue: GRIPS Research Meeting Room 4D (4th Floor), Roppongi, Tokyo

15:00 – 15:30 Econophysics I

Kenta Yamada (Tokyo Institute of Technology)

"ディーラーID 付き板情報データの解析"

15:30 – 16:00 Econophysics II

Takumi Arai (Tokyo Institute of Technology)

"部分線形 PUCK モデルパラメータの粒子フィルタを用いた推定"

16:00 – 16:30 Econophysics III

Kiyoshi Kanazawa (Tokyo Institute of Technology)

"データ解析に基づく HFT と LFT の行動傾向の違い" & "Brexit 中の板の動きの解析"

16:30 – 17:00 Econophysics IV

Takatoshi Ito (National Graduate Institute of Policy Studies)

" Execution Risk and Arbitrage Opportunities in the Foreign Exchange Markets"

17:00 - 17:15 Discussion: Future Research Agenda

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Presentation 20 min; discussant 10 min.

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List of participants (Speakers, Coauthors and Discussants)
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