Time Table:

Each presentation will last 20 minutes. Afterwards 10 minutes discussion will take place.

Friday, February 8th, 2008

8.30 – 9.00  
“Risk Modeling in Real Estate Markets (VaR)”  
Xiao Yan

9.00 – 9.30  
“Growth, Employment, and the Stock Market”  
Bo Lu

Coffee Break

10.00 – 10.30  
“Modeling Realized Volatility in Real Estate Markets Using ARFIMA Models”  
Zhang Quinz

10.30 – 11.00  
“Price Discovery in the DAX Index and the Futures Markets”  
Weber Christian

11.00 – 11.30  
“Style Analysis of International Mixed Asset Mutual Funds”  
von Rotberg Wolf

11.30 – 12.00  
“Stock Market Liberalization and the Effect on Conditional Volatility”  
Liu Hao

Lunch

13.30 – 14.00  
“The US Subprime Crisis and Real Estate Returns: An Event Study Approach”  
Stoycheva Paulina

14.00 – 14.30  
“Multivariate Modeling of Daily Commodity Futures Prices and the Use of Conditional Correlation for Portfolio Optimization”  
Glück Thorsten

14.30 – 15.00
“The Linkages between German Real Estate Mutual Funds and Traditional Assets”
Dimov Slav

*Coffee Break*

15.30 – 16.00
“Property Price Adjustments and Forecasts in the Singapore Office Market”
Shen Minyao

16.00 – 16.30
“Commodity Cycles in Emerging Markets”
Cao Lin

16.30 – 17.00
“Hedge Funds - An Asset Class of its Own?”
Holzmann Oleksandra

**Saturday, February 9th, 2008**

9.30 – 10.00
“Dynamic Linkages between Emerging and Developed Stock Markets”
Kuzyak Olena

10.00 – 10.30
Da Silva Jorge

*Coffee Break*

11.00 – 11.30
“The Performance of US Real Estate Investment Trusts (REITs): Does Size Matter?”
Buke

11.30 – 12.00
“The Macroeconomic Determinants of Commodity Futures Prices: A Bayesian Structural VAR Model”
Ahrens Frieder

*Lunch*

13.00 – 13.30
“Volatility Spillover Effects between Real Estate Stock Markets”
Ji Yuan

13.30 – 14.00
“Influences on Commodity Markets: World Economy, International Conflicts, and Natural Disasters”
Willmann Constance