

Canadian Economics Association Association canadienne d'économie

53rd Annual Conference of the CEA
Banff Centre for Arts and Creativity
Banff, Alberta
Friday May 31 — Sunday June 2, 2019



The 53rd Annual Conference of the Canadian Economics Association will be held Friday May 31st to Sunday June 2nd, 2019 at the Banff Centre for Arts and Creativity. The

16:00-17:30	Friday, May 31, 2019	KC 105
Financial Econometrics: A session in Honour of Ramo Gencay / Économétrie financière : Une séance en hommage à Ramo Gencay		
Sponsor	Organized by RCEA	
Organizer	Konieczny, Jerzy (Wilfrid Laurier University/RCEA)	
Chair	Konieczny, Jerzy (Wilfrid Laurier University/RCEA)	
Papers	Tseng, Michael (University of Central Florida): <i>Price Discovery for Options</i>	<input type="button" value="abstract"/>
	Antoine, Bertille (Simon Fraser University): <i>Asset Pricing with a Large Matching Model</i>	<input type="button" value="abstract"/>
	Zhang, Xiangyu (Simon Fraser University): <i>Testing for Structural Change in AR(1) Models with Wavelets</i>	<input type="button" value="abstract"/>