

**Danish National Research Foundation and CREATES
Annual follow-up meeting
12.45-15.30, 18 March, 2010**

Agenda:

- Part 1.** Auditorium 025, building 1324, [Map](http://www.au.dk/da/kort/byg1324.htm) (<http://www.au.dk/da/kort/byg1324.htm>)
Participants: Everybody
- 12.45-12.55 Welcome
- 12.55-13.15 Presentation of CREATES' research plan, scientific production, and other activities
- 13.15-14.15 Scientific contributions:
- Kim Christensen, Post doc/Assistant Professor:
Measuring financial volatility in the presence of jumps, microstructure noise and non-synchronous trading
- Andreas Schrimpf, Post doc:
Carry Trades and Global Foreign Exchange Volatility
- Johannes Tang Kristensen, PhD-student
Macroeconomic Forecasting using Robustified Diffusion Indexes
- Part 2.** The CREATES meeting room, 2nd floor, building 1326, [Map](http://www.au.dk/da/kort/byg1326.htm)
(<http://www.au.dk/da/kort/byg1326.htm>)
Participants: DG guests + Post docs + Guest Researchers
- 14.15-14.45 Meeting with the Post docs + Guest Researchers
- Part 3.** CREATES meeting room
Participants: DG guests + NH
- 14.45-15.30 Further/continued discussions
- Overall evaluation of CREATES after three years
 - Finances
 - Administrative matters
 - Host institution, collaborating institutions, Center, and DG

The following material will be distributed to DG visitors:

Agenda

List of participants

Scientific papers/slides by presenters Kim Christensen, Andreas Schrimpf, Johannes Tang Kristensen

NH slides

CREATES Publication lists 2007, 2008, 2009

List of research activities

After the meeting with the DG board members, one of CREATES' PhD students Torben B. Rasmussen will defend his PhD thesis

16.00 PhD thesis defense: Torben B. Rasmussen, CREATES: "Dynamic Interest Rate Models and Tests for Jumps in Asset Prices". Auditorium 011 Building 1324, [Map \(http://www.au.dk/da/kort/byg1324.htm\)](http://www.au.dk/da/kort/byg1324.htm)

Thesis Committee:

Professor, Tom Engsted (Chair)

Professor, Anders Rahbek, University of Copenhagen

Professor, Peter Reinhard Hansen, Stanford University

19.00 CREATES members dinner at "[Margueritten](#)", Guldsmedgade 20, 8000 Aarhus C.

List of Participants:

Danish National Research Foundation:

Head of DG board, Klaus Bock
Director, Thomas Sinkjær
Board Member, Mogens Nielsen
Board Member, Bo Honoré
DG secretariat, Marie-Louise Munch

CREATES:

Research Fellows:

Director, Prof. Niels Haldrup
Prof. Ole Barndorff-Nielsen
Assoc. Prof. Henning Bunzel
Assist. Prof/post doc Kim Christensen
Prof. Bent J. Christensen
Assoc. Prof. Charlotte Christiansen
Prof. Christian Dahl
Prof. Tom Engsted
Prof. Søren Johansen, Copenhagen
Prof. Asger Lunde
Assist. Prof. Olaf Posch
Prof. Carsten Tanggaard
Prof. Timo Teräsvirta
Assist. Prof. Valeri Voev
Assoc. Prof. Allan Würtz

International Fellows:

Prof. Peter Reinhard Hansen, Stanford University
Prof. Dennis Kristensen, Columbia University

Post docs:

PhD, Isabel Casas
PhD, Robinson Kruse
PhD, Katarzyna Lasak
PhD, Andreas Schrimpf
PhD, Michel van der Wel (Erasmus University Rotterdam)
PhD, Almut Veraart
PhD, Jie Zhu

Junior Fellows:

PhD students:

Stefan Holst Bache
Laurent Callot
Niels Dall-Hansen
Mateusz P. Dziubinski
Kenneth Dencker Petersen
Christian Bach Kristensen
Johannes Tang Kristensen
Anders B. Kock
Thomas Quistgaard Pedersen
Zhenjiang Qin
Torben B. Rasmussen
Yukai Yang

MSc students:

Jeppe Overbeck Petersen
Kasper Olesen
Søren Brøgger

Visitors and Visiting PhD students:

Paolo Santucci de Magistris (Univ. Of Pavia)
Paulius Stakenas (University of Amsterdam) (PhD-stud)
Cristina Amado (University of Minho)
Alessandro Palandri (University of Warwick)

Administrative staff:

Solveig Nygaard Sørensen, Center administrator

Other participants:

Head of School, Prof. Per Baltzer Overgaard