Program of the 3rd QFQP Symposium at Trier

10:25	Welcome	
10:30	**Prof. Jang Schiltz, Luxembourg**	**Main lecture in mathematical finance: Portfolio Optimisation with Conditioning Information**
12:00	Sarah Grün, Kaiserslautern	Estimation of Discrete Dividends Using American Options
12:25	Red Laviste, WHU	Optimal Portfolio Selection and Long-Memory Volatility Forecasting with Exponential and Hyperbolic Decay
12:50	**Lunch break**	
14:00	**Prof. Michael Massmann, WHU**	**Main lecture in empirical finance: Cointegration in Finance**
15:30	Short break	
15:45	Daniel Metze, Trier	Crisis Alert: The Effect of Credible Signals on Corporate Liquidity – Empirical Evidence from Europe and North America
16:10	Stefan Muhl, Trier	Stock market movement based trading decisions of private investors
16:35	Filip Fidanoski, Luxembourg	Where macroeconomic instability meets economic growth in Macedonia?
17:00	Short break	
17:10	Martin Ewen, Trier	Fund Size and Portfolio Risk
17:35	Gabriel Kaiser, Luxembourg	How efficient are European Banks?
18:00	**Informal networking and dinner**	