



## Center for Statistical Science Seminar



# Models on Testing Predictability of Asset Returns

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Testing predictability of asset returns is a cornerstone issue in modern asset pricing and the related fields. It has been one of the hottest research topics in asset pricing field in the recent two decades. In this talk, I will combine several of my papers on testing predictability of asset returns and review the recent developments in this area. In particular, I will outline some future research topics in this area.

*Date: Saturday, 30 December 2017*

*Time: 3:00p.m.-4:00p.m.*

*Venue: Room 1504, Academic Building  
(near Lifts 25/26), HKUST*