

QFFE 2020

Quantitative Finance and Financial Econometrics

International Conference & Spring School
Marseille (France)



International Conference June 4-5, 2020

The QFFE conference is an annual event that brings together researchers in empirical finance and financial econometrics from around the world in a relaxed environment.

KEYNOTE SPEAKERS

- **Patrick Gagliardini**, University of Lugano
- **George Tauchen**, Duke University

GUEST SESSION SPEAKERS

- **Christian Brownlees**, Universitat Pompeu Fabra
- **Ilze Kalnina**, North Carolina State University

KEY DATES

- Online submissions: **March 8th, 2020**
- Decision to authors: **March 23rd, 2020**
- Registration deadline: **April 30th, 2020**

Registration fees

- 250 € (academics)
 - 400 € (non-academics and dual academic/non-academic employment)
- All participants, including presenters, are responsible for their own travel and accommodation expenses*

Spring School June 2-3, 2020

The spring school that precedes the QFFE conference allows PhD students and academics from all over the world to attend two doctoral level courses in empirical finance and financial econometrics.

LECTURERS

- **Patrick Gagliardini**, University of Lugano
Large panel models in finance
- **George Tauchen**, Duke University
Jumps in Financial Markets: Theory and Application

KEY DATES

- Submissions by email: **March 23rd, 2020**
- Decision to students: **April 1st, 2020**
- Registration deadline: **April 30th, 2020**

Registration fees

- 150 €
- All participants are responsible for their own travel and accommodation expenses*

Website: <https://qffe2020.sciencesconf.org>

Email: qffe2020@amse-aixmarseille.fr

Submissions on the following topics are welcome

- Big-data in finance
- Empirical finance
- High-frequency data
- New methods in quantitative finance
- Time series forecasting
- Volatility and risk modeling

Program chairs

Roxana Halbleib, University of Konstanz, Graduate School of Decision Sciences
Christophe Hurlin, University of Orléans
Sébastien Laurent, Aix-Marseille University, IAE, AMSE
Olivier Scaillet, University of Genève, SFI

Scientific committee

Luc Bauwens, Université Catholique de Louvain, CORE
Monica Billio, Ca' Foscari University
Kris Boudt, Vrije Universiteit Brussel
Jean-François Carpentier, Aix-Marseille University
Serges Darolles, University of Paris-Dauphine
Christian Francq, University of Lille 3, ENSAE-CREST
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Jeroen Rombouts, ESSEC Paris
Jean-Michel Zakoian, University of Lille 3, CREST