International Conference & Spring School
Marseille (France)

QFFE 2020
Quantitative Finance and Financial Econometrics

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](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 Carpanvier**, Aix-Marseille University
- **Serges Darolles**, University of Paris-Dauphine
- **Christian Francq**, University of Lille 3, ENSAE-CREST
- **Christelle Lecourt**, Aix-Marseille University
- **Gaëlle Le Fol**, University of Paris-Dauphine
- **Jeroen Rombouts**, ESSEC Paris
- **Jean-Michel Zakoian**, University of Lille 3, CREST