QFFE 2022
Quantitative Finance and Financial Econometrics

International Conference & Spring School
Marseille (France)

International Conference
June 16-17, 2022

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
Torben G. ANDERSEN, Northwestern Univ.
Peter Reinhard HANSEN, Univ. of North Carolina

INVITED SPEAKERS
Christian BROWNLEES, Univ. Pompeu Fabra
Roberto RENÔ, Univ. of Verona

KEY DATES
Online submission: until March 7, 2022
Decision to authors: March 28, 2022
Registration: until May 2, 2022

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, Albert-Ludwigs-Universität Freiburg
Christophe Hurlin, University of Orléans
Sébastien Laurent, Aix-Marseille Université, IAE, AMSE
Olivier Scaillet, University of Genève, SFI

Scientific committee
Luc Bauwens, Université Catholique de Louvain, CORE
Monica Billio, Ca’ Foscari University
Kris Boudt, Ghent University
Guillaume Chevillon, ESSEC Paris
Serges Darolles, University of Paris-Dauchine
Christian Francq, University of Lille 3, ENSAE-CREST
Alain Hecq, Maastricht University
Sullivan Hué, Aix-Marseille Université, AMSE
Christelle Lecourt, Aix-Marseille Université, AMSE
Gaëlle Le Fol, University of Paris-Dauchine
Jeroen Rombouts, ESSEC Paris
Jean-Michel Zakoian, University of Lille 3, CREST

Spring School
June 14-15, 2022

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
Christian BROWNLEES, Univ. Pompeu Fabra
Large dimensional network models
Peter Reinhard HANSEN, Univ. of North Carolina
Estimation of covariances and correlations in finance

KEY DATES
Submission by email: until March 21, 2022
Decision to students: March 28, 2022
Registration: until May 2, 2022

website: https://qffe2022.sciencesconf.org
email: qffe2022@amse-aixmarseille.fr