

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 RENÒ, Univ. of Verona

KEY DATES

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

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

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-Dauphine
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-Dauphine
Jeroen Rombouts, ESSEC Paris
Jean-Michel Zakoian, University of Lille 3, CREST