

QFFE 2023

Quantitative Finance and Financial Econometrics

International Conference: June 8-9, 2023

Spring School: June 6-7, 2023

Marseille (France)



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International Conference

June 8-9, 2023

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

Kris JACOBS, University of Houston

Jun YU, Singapore Management University

GUEST SPEAKERS

Ilze KALNINA, North Carolina State University

Esther Ruiz ORTEGA, Universidad Carlos III de Madrid

KEY DATES

Online submission: **until March 3, 2023**

Decision to authors: **March 27, 2023**

Registration: **until May 2, 2023**

Spring School

June 6-7, 2023

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

Kris JACOBS, University of Houston

Specification and Estimation of Dynamic Option Valuation Models

Jun YU, Singapore Management University

Estimation, Inference, Prediction, Identification of Fractional Time Series

KEY DATES

Submission by email: **until March 17, 2023**

Decision to students: **March 27, 2023**

Registration: **until May 2, 2023**

website: <https://qffe2023.sciencesconf.org>

email: qffe2023@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, Université d'Orléans

Sébastien Laurent, Aix-Marseille Université, IAE, AMSE

Olivier Scaillet, Université de Genève, GFRI, SFI

Scientific committee

Christian Brownlees, Universitat Pompeu Fabra

Guillaume Chevillon, ESSEC Business School

Serges Darolles, Université Paris Dauphine- PSL

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, Université Paris Dauphine- PSL

Roberto Renò, ESSEC Paris

Jeroen Rombouts, ESSEC Business School

Jean-Michel Zakoian, University of Lille 3, CREST