

# CALL FOR PAPERS



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## QFFE 2024 - Quantitative Finance and Financial Econometrics

Spring School: June 4-5, 2024

International Conference: June 6-7, 2024

Marseille (France)

### Spring School

June 4-5, 2024

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

**Federico BANDI**, Johns Hopkins University

*Spectral asset pricing*

**Silvia GONCALVES**, McGill University

*Bootstrap methods under serial and cross sectional dependence*

Submit for the spring school:

[qffe@amse-aixmarseille.fr](mailto:qffe@amse-aixmarseille.fr)

### International Conference

June 6-7, 2024

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

**Federico BANDI**, Johns Hopkins University

**Silvia GONCALVES**, McGill University

#### GUEST SPEAKERS

**Julia SCHAUMBURG**, Vrije Universiteit Amsterdam

**Shuping SHI**, Macquarie University

Submit for the international conference:

<https://qffe2024.sciencesconf.org/>

The QFFE 2024 has received support from SoFiE (The Society for Financial Econometrics).

#### Submissions

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

#### Key dates

- Submission: **until March 8, 2024**
- Decision to submitters: **March 28, 2024**
- Registration: **until April 25, 2024**

#### 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

Serge 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

#### Contact

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