CALL FOR PAPERS

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

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
qffe@amse-aixmarseille.fr