QFFE 2018
Quantitative Finance and Financial Econometrics
International Conference & Summer School
Marseille (France)

◊ International Conference
From May 30th to June 1st, 2018

GUEST SPEAKERS
Andrew J. PATTON, Duke University
Dick van DIJK, Erasmus University Rotterdam

Submissions of a complete paper should be received no later than February 28th, 2018 by the scientific committee.

• A decision will be sent to authors by March 20th, 2018
  • Registration deadline is May 2nd, 2018

Registration fees
250€ (academics) and 400€ (non-academics and dual academic/non-academic employment)

Please note that when submitting a paper you commit to present it if accepted.

The fee (to be paid on qffe2018.sciencesconf.org) includes refreshments and lunches. All participants, including presenters, are responsible for their own travel and accommodation expenses. A conference dinner is organised on May 30th, 2018 for which there will be no additional fee.

◊ Summer School
From May 28th to May 30th, 2018

SPEAKERS
Sébastien LAURENT, Aix-Marseille University
(Forecasting Risk with Intra-Day Data)
Andrew J. PATTON, Duke University
(Forecast Comparison)

Deadline for course registrations: May 2nd, 2018

Registration fees
150€ (to be paid on qffe2018.sciencesconf.org), including attendance and refreshments.

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

Scientific committee
Monica Billio, Ca’ Foscari University
Kris Boudt, Vrije Universiteit Brussel
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Serges Darolles, University of Paris-Dauphine
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Venue: Aix-Marseille School of Economics (AMSE)
5 Boulevard Bourdet - 13001 Marseille (France)

Website: http://qffe2018.sciencesconf.org
Contact local organization: qffe2018@sciencesconf.fr