

## QFFE 2018 Quantitative Finance and Financial Econometrics

International Conference & Summer School  
Marseille (France)



ANR MultiRisk  
(ANR-16-CE26-0015-01)

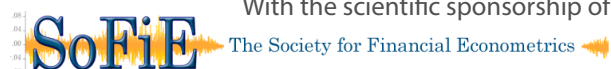
### ◆ International Conference From May 30<sup>th</sup> to June 1<sup>st</sup>, 2018

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 28<sup>th</sup>, 2018** by the scientific committee.

- A decision will be sent to authors by **March 20<sup>th</sup>, 2018**
  - Registration deadline is **May 2<sup>nd</sup>, 2018**



With the scientific sponsorship of

The Society for Financial Econometrics

### ◆ Summer School From May 28<sup>th</sup> to May 30<sup>th</sup>, 2018

SPEAKERS

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

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

**Luc Bauwens**, Université Catholique de Louvain, CORE  
**Eric Girardin**, Aix-Marseille University, AMSE  
**Roxana Halbleib**, University of Konstanz, Graduate School of Decision Sciences  
**Christophe Hurlin**, University of Orléans  
**Sébastien Laurent**, Aix-Marseille University, IAE, AMSE

Venue: Aix-Marseille School of Economics (AMSE)  
5 Boulevard Bourdet - 13001 Marseille (France)

#### 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](http://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 30<sup>th</sup>, 2018** for which there will be no additional fee.

Deadline for course registrations: **May 2<sup>nd</sup>, 2018**

#### Registration fees

**150€** (to be paid on [qffe2018.sciencesconf.org](http://qffe2018.sciencesconf.org)), including attendance and refreshments.

Website: <http://qffe2018.sciencesconf.org>

Contact local organization: [qffe2018@sciencesconf.fr](mailto:qffe2018@sciencesconf.fr)

#### Scientific committee

**Monica Billio**, Ca' Foscari University  
**Kris Boudt**, Vrije Universiteit Brussel  
**Jean-François Carpentier**, Aix-Marseille University  
**Serges Darolles**, University of Paris-Dauphine  
**Christian Franco**, University Paris-Saclay and University Lille 3, CREST, ENSAE  
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