

## QFFE 2019

### Quantitative Finance and Financial Econometrics

#### International Conference & Spring School Marseille (France)



Universität  
Konstanz



IAE  
AIX  
Aix-Marseille Graduate  
School of Management  
Aix-Marseille Université

ANR

### ◆ International Conference From June 5<sup>th</sup> to June 7<sup>th</sup>, 2019

#### KEYNOTE SPEAKERS

**Siem Jan KOOPMAN**, Vrije Universiteit Amsterdam  
**Olivier SCAILLET**, University of Genève, SFI

Submissions of a complete paper in english should be sent on the website before **March 10<sup>th</sup>, 2019**.

- A decision will be sent to authors by **March 22<sup>nd</sup>, 2019**
- Registration deadline is **April 30<sup>th</sup>, 2019**

#### GUEST SESSION SPEAKERS

**Monica BILLIO**, Ca' Foscari University  
**Roberto RENÒ**, Università degli Studi di Verona

#### Registration fees

**250€** (academics) - **400€** (non-academics and dual academic/non-academic employment) (**to be paid on [qffe2019.sciencesconf.org](http://qffe2019.sciencesconf.org)**) including refreshments, lunches and gala dinner. All participants, including presenters, are responsible for their own travel and accommodation expenses.

### ◆ Spring School From June 3<sup>rd</sup> to June 5<sup>th</sup>, 2019

#### SPEAKERS

**Christian FRANCO**, University of Lille 3, ENSAE-CREST and  
**Jean-Michel ZAKOIAN**, University of Lille 3, CREST  
*Estimating the Conditional Risk of Financial Portfolios*

**Olivier SCAILLET**, University of Genève, SFI  
*Multiple Testing and Factor Modelling in Finance*

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

Submissions of a CV in english should be sent by email at [qffe2019@amse-aixmarseille.fr](mailto:qffe2019@amse-aixmarseille.fr) before **March 25<sup>th</sup>, 2019**.

- A decision will be sent to authors by **April 1<sup>st</sup>, 2019**
- Registration deadline is **April 30<sup>th</sup>, 2019**

#### Registration fees

**150€** (**to be paid on [qffe2019.sciencesconf.org](http://qffe2019.sciencesconf.org)**), including refreshments, lunches and animated evening.

Website:

<http://qffe2019.sciencesconf.org>

Contact local organization:

[qffe2019@amse-aixmarseille.fr](mailto:qffe2019@amse-aixmarseille.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 Francq**, University of Lille 3, ENSAE-CREST  
**Christelle Lecourt**, Aix-Marseille University  
**Gaëlle Le Fol**, University of Paris-Dauphine  
**Jeroen Rombouts**, ESSEC Paris  
**Olivier Scaillet**, University of Genève, SFI  
**Peter N. Smith**, York University  
**Jean-Michel Zakoian**, University of Lille 3, CREST

Venue: AMU-AMSE, 5 boulevard Bourdet, 13001 Marseille

