Organization

Conference Chairmen:
Nikolaus Hautsch (HU Berlin)
Anders Rahbek (U Copenhagen)

Program Committee:
Denis Belomestny (WIAS Berlin)
Heino Bohn-Nielsen (U Copenhagen)
Nikolaus Hautsch (HU Berlin)
Wolfgang Härdle (HU Berlin)
Helmut Herwartz (U Kiel)
Dennis Kristensen (Columbia U)
Theis Lange (U Copenhagen)
Ostap Okhrin (HU Berlin)
Alessandro Palandri (U Copenhagen)
Anders Rahbek (U Copenhagen)
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Local Organizer:
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Call for Papers

HUMBOLDT – COPENHAGEN CONFERENCE 2009

Recent Developments in Financial Econometrics

www.hu-ku-conference.de

DEPARTMENT OF ECONOMICS
UNIVERSITY OF COPENHAGEN

SFB 649 ÖKONOMISCHES RISIKO

C.A.S.E. CENTER FOR APPLIED STATISTICS AND ECONOMICS

March 20 – 21, 2009
Humboldt-Universität zu Berlin
Berlin, Germany

Financial Econometrics

Financial Econometrics belongs to the most active research areas in econometrics.

The Humboldt–Copenhagen Conference 2009 aims to present and discuss recent topics in Financial Econometrics such as:

- Volatility and Correlation
- Dynamic (Latent) Factor Models
- High-Frequency Finance and Market Microstructure Analysis
- Risk Management and Asset Pricing

The Conference

The Humboldt–Copenhagen Conference 2009 takes place at the Humboldt-Universität zu Berlin, School of Business and Economics. This event is the starting point for a conference series which will be organized every two years either at Humboldt-Universität zu Berlin or at the University of Copenhagen.

For the 2009 conference two leading researchers are invited as keynote speakers:

- Prof. Joel Hasbrouck
  (Stern School of Business, NYU)
- Prof. Neil Shephard
  (Oxford-Man Institute, University of Oxford)

The conference will have approx. 40 contributed sessions and a poster session (ca. 20 posters). We expect more than 100 participants from both academia and practice.

It is the ideal platform to give the financial econometrics profession access to your latest research contributions, discuss recent issues, exchange ideas and more.

Program

Friday, March 20, 2009

08.00	Registration
08.40 – 08.50	Welcome Address Nikolaus Hautsch (HU Berlin) Anders Rahbek (U Copenh.)
09.00 – 11.00	Paper Session
11.00 – 11.30	Coffee Break
11.30 – 12.30	Keynote Session: Joel Hasbrouck (Stern School of Business, NYU)
12.30 – 14.00	Lunch
14.00 – 16.00	Paper Session
16.00 – 16.30	Coffee Break
16.30 – 18.30	Poster Session
20.00	Conference Dinner

Saturday, March 21, 2009

08.45 – 09.00	Coffee
09.00 – 11.00	Paper Session
11.00 – 11.30	Coffee Break
11.30 – 12.30	Keynote Session: Neil Shephard (Oxford-Man Institute, University of Oxford)
12.30 – 14.00	Lunch
14.00 – 16.00	Paper Session
16.30	Farewell Reception

Paper Submission

We invite researchers to submit papers on topics in the field of Financial Econometrics.
All papers will be reviewed. The paper should be submitted in electronic form via email (preferably as a pdf file).

Please send an email including your contact information (name, affiliation, telephone, and email address) to

econome@wiwi.hu-berlin.de
Humboldt-Universität zu Berlin
School of Business and Economics
Chair for Econometrics
10099 Berlin, GERMANY

Submission Deadline

The submission deadline is **October 15, 2008**. We expect to finish the review process until December 15, 2008 and will send out notifications by email.

Satellite Event

Prior to the conference Torben G. Andersen and Tim Bollerslev will hold the CASE-QPL Distinguished Lecture Series on “Recent Developments in Measuring and Modeling Financial Market Volatility” on March 19, 2009 at Humboldt-Universität zu Berlin.