

## Organization

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Nikolaus Hautsch (HU Berlin)  
Anders Rahbek (U Copenhagen)

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### Local Organizer:

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## Program

### Friday, March 20, 2009

08.00 – 09.00	Registration
09.00 – 09.15	Welcome Address Nikolaus Hautsch (HU Berlin) Anders Rahbek (U Copenh.)
09.15 – 10.15	Keynote Talk: Prof. Joel Hasbrouck (Stern School of Business, NYU)
10.15– 10.45	Coffee Break
10.45– 12.45	Paper Session A
12.45 – 14.15	Lunch
14.15 – 16.15	Paper Session B
16.15 – 16.30	Coffee Break
16.30 – 18.00	Poster Session
20.00	Conference Dinner

### Saturday, March 21, 2009

09.00 – 10.30	Paper Session C
10.30 – 11.00	Coffee Break
11.00 – 12.00	Keynote Talk: Prof. Neil Shephard (Oxford-Man Institute and University of Oxford)
12.00 – 13.30	Lunch
13.30 – 15.00	Paper Session D
15.00 – 15.30	Coffee Break
15.30 – 17.00	Paper Session E
17.00	Farewell Reception

## Call for Sponsors

### HUMBOLDT – COPENHAGEN CONFERENCE 2009

### Recent Developments in Financial Econometrics

[www.hu-ku-conference.de](http://www.hu-ku-conference.de)



DEPARTMENT OF ECONOMICS  
UNIVERSITY OF COPENHAGEN



**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.

## Why Do We Need Sponsors?

Sponsorships are a valuable contribution to the conference.

They enable us not only to invite well respected international researchers but to arrange the conference with high standards while keeping the conference fees low.

Moreover, an internationally well recognized conference promotes financial-market research in Berlin.

## Why to Sponsor?

A sponsorship gives your company the opportunity to meet researchers and practitioners from the financial econometrics profession.

We offer a platform which allows you to communicate your business idea to potential clients from both academia and practice.

## 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.

## Sponsorship Opportunities

We are inviting your company to become a sponsor to support the Humboldt–Copenhagen Conference 2009. The sponsorship includes the following:

- Display of the company name and logo (at the conference webpage, in the attendant conference material and conference program),
- Distribution of company material and give-aways together with the conference material.

Moreover, we welcome a funding of

- one or several coffee breaks,
- one or both lunch buffets,
- the farewell reception,
- the conference dinner (including eventually a dinner speech).

Appropriate acknowledgments at the opening is ensured for all sponsors.

We offer a complimentary registration for company employees to attend the conference depending on the sponsorship contribution.

Other contributions that are not listed here but would make your sponsorship more appealing are always welcome.