

Organization

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Anders Rahbek (U Copenhagen)

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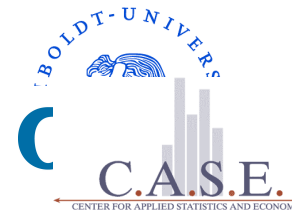
HUMBOLDT – COPENHAGEN CONFERENCE 2009

Recent Developments in Financial Econometrics

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.

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

Registration

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Ms. / Mr.
Title / Surname

First Name

Researcher €150,- €100,-[♦]
Professional €250,-
Student €50,-^{*}

Institute / University / Company

Address

Phone

E-Mail

Signature

[♦] Price does not include Lunch

^{*} With the student price we intend to support students who have not yet finished their master or diploma thesis or PhD students who have no financial support of their respective university or employer. The number of student places is limited to 10. If you intend to register as a student please send us an informal request along with the respective documents confirming that you apply to the student price.