

Call for papers

QFFE 2025 - Quantitative Finance and Financial Econometrics

Spring School: June 3-4, 2025 | International Conference: June 5-6, 2025

Marseille (France)

Spring School

June 3-4, 2025

The spring school that precedes the QFFE conference allows PhD students and academics from all over the world to attend two doctoral level courses in empirical finance and financial econometrics.

Lecturers

Roberto CASARIN, Ca' Foscari University of Venice
Tensor models with applications in finance

Robert F. ENGLE, NYU Stern
The impact of climate risk on financial markets

Submit for the spring school:

qffe@amse-aixmarseille.fr

International Conference

June 5-6, 2025

The QFFE conference is an annual event that brings together researchers in empirical finance and financial econometrics from around the world in a relaxed environment.

Keynote speakers

Robert F. ENGLE, NYU Stern, *2003 Nobel Prize in Economics*

Dacheng XIU, University of Chicago

Guest speakers

Marine CARRASCO, University of Montréal

Roberto CASARIN, Ca' Foscari University of Venice

Submit for the international conference:

<https://qffe2025.sciencesconf.org/>

Submissions

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

Key dates

- Submission: **until March 7, 2025**
- Decision to submitters: **March 26, 2025**
- Registration: **until April 21, 2025**

Program chairs

Roxana Halbleib, Albert-Ludwigs-Universität Freiburg

Christophe Hurlin, Université d'Orléans

Sébastien Laurent, Aix-Marseille Université, IAE, AMSE

Olivier Scaillet, Université de Genève, GFRI, SFI

Scientific committee

Christian Brownlees, Universitat Pompeu Fabra

Guillaume Chevillon, ESSEC Business School

Serge Darolles, Université Paris Dauphine - PSL

Christian Francq, University of Lille 3, ENSAE-CREST

Alain Hecq, Maastricht University

Sullivan Hué, Aix-Marseille Université, AMSE

Christelle Lecourt, Aix-Marseille Université, AMSE

Gaëlle Le Fol, Université Paris Dauphine - PSL

Roberto Renò, ESSEC Paris

Jeroen Rombouts, ESSEC Business School

Jean-Michel Zakoian, University of Lille 3, CREST

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