

## Organization

### Conference Chairmen:

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

### Program Committee:

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Heino Bohn-Nielsen (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](http://www.hu-ku-conference.de)



**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  
(University of Oxford and Man Institute)

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<br>Nikolaus Hautsch (HU Berlin)<br>Anders Rahbek (U Copenh.) |
| 09.00 – 11.00 | Paper Session                                                                |
| 11.00 – 11.30 | Coffee Break                                                                 |
| 11.30 – 12.30 | Keynote Session:<br>Joel Hasbrouck (Stern<br>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:<br>Neil Shephard<br>(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.