Location

Humboldt-Universität zu Berlin
School of Business and Economics
Spandauer Str. 1
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Organization

Prof. Nikolaus Hautsch

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CASE-QPL

Distinguished Lecture Series 2009

Recent Developments in Measuring and Modeling Financial Market Volatility

Torben G. Andersen
Northwestern University

Tim Bollerslev
Duke University

March 19, 2009

Quantitative Products Laboratory
Alexanderstraße 5
10178 Berlin

Humboldt-Universität zu Berlin
CASE - Center for Applied Statistics and Economics

School of Business and Economics
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Department of Mathematics
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Announcement

CASE - Center for Applied Statistics and Economics - an interdisciplinary research center of Humboldt-Universität zu Berlin and the Deutsche Bank Quantitative Products Laboratory (QPL) announce the

CASE-QPL
Distinguished Lecture Series 2009

"Recent Developments in Measuring and Modeling Financial Market Volatility"

Prof. Torben G. Andersen
(Northwestern University)

Prof. Tim Bollerslev
(Duke University)

Torben G. Andersen and Tim Bollerslev are leading experts in the area of financial econometrics and are particularly well recognized for their contributions to the measuring and forecasting financial market volatility. The quantification of an asset's or a market's volatility is a central aspect in financial practice. It is of enormous importance for asset pricing, portfolio allocation and risk management. The lecture series deals with recent developments in the areas of implied and realized volatility modelling. Besides implications for forecasting, newest insights into the relations between both volatility concepts will be discussed.

The Distinguished Lecture Series 2009 preceeds the Humboldt-Copenhagen Conference taking place on March 20-21, 2009 at Humboldt-Universität zu Berlin.

We are looking forward to welcome you to this Distinguished Lecture Series on March 19, 2009.

Program

Thursday, March 19, 2009

10.00 – 10.20	**Registration**
10.20 – 10.30	**Welcome address** **Prof. Nikolaus Hautsch**
10.30 – 12.00	**Session 1:** **Realized Volatility**
12.00 – 14.00	**Lunch Buffet in the Lounge**
14.00 – 15.30	**Session 2:** **Implied Volatility**
15.30 – 16.00	**Coffee Break with Biscuits and Fruits in the Lounge**
16.00 – 17.30	**Session 3:** **Realized and Implied Volatility Relations**

Registration

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