



## Call for Papers

Young Researcher Workshop and Tutorial on  
"Applied Finance and Financial Econometrics"  
Humboldt-Universität zu Berlin, Germany  
November 12 - 14, 2009

### Organizing Institutions

- Marie Curie Research and Training Network "Computational Optimization Methods in Statistics, Econometrics and Finance"
- Collaborative Research Center 649 "Economic Risk", Humboldt-Universität zu Berlin
- CASE - Center for Applied Statistics and Economics, Humboldt-Universität zu Berlin

The workshop aims in presenting and discussing newest research results in applied finance and financial econometrics. We invite young researchers to present their work covering all fields in modern empirical finance. Approximately 10-12 papers will be selected for presentation.

### Keynote Speakers

- Giampiero Gallo, Department of Statistics, Università di Firenze
- Frank de Jong, Faculty of Economics, Tilburg University

### Tutorial

The workshop is combined with a COMISEF tutorial on "Applied Finance" consisting of 5 lectures on

- Credit Portfolio Management, Risk Measures and Capital Allocation (Ludger Overbeck, Giessen)
- CDO pricing (Wolfgang Härdle, Berlin)
- Stochastic Discount Factor based Asset Pricing (Nikolaus Hautsch, Berlin)
- Copulae Methods in Finance (Ostap Okhrin, Berlin)
- Estimating and modelling quadratic (co-)variation (Roel Oomen, London)

The lectures will be imbedded in the workshop.

### Paper Submission

Researchers are invited to submit a two-page abstract not later than **August 31, 2009**. Abstracts are to be submitted to [fuyu.yang@wiwi.hu-berlin.de](mailto:fuyu.yang@wiwi.hu-berlin.de). The review process is expected to be finished by September 14, 2009.

### Local Organizers

Nikolaus Hautsch, Humboldt-Universität zu Berlin ([nikolaus.hautsch@wiwi.hu-berlin.de](mailto:nikolaus.hautsch@wiwi.hu-berlin.de))

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More information will be provided soon on <http://www2.hu-berlin.de/oekonometrie/>