



Volume 31, Issue 3

Conference Announcement

Macro and Financial Econometrics

Location : Heidelberg University, Heidelberg, Germany

Organizers : Christian Conrad and Menelaos Karanasos

Major Topics : Macroeconomics, Finance, Econometrics

Conference Dates : 9/29/2011 to 9/29/2011

Submission Deadline : 2011-07-31 00:00:00

Send Submissions To : econometrics.conference@awi.uni-heidelberg.de

Sponsoring Organizations : Alfred-Weber-Institute for Economics at Heidelberg University

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Web Page : <http://www.uni-heidelberg.de/fakultaeten/wiso/awi/professuren/empwirtfor/konferenz.html>

The Alfred-Weber-Institute for Economics at Heidelberg University and Quantitative and Qualitative Analysis in Social Sciences (QASS) jointly organize a two day conference on Macro and Financial Econometrics September 29 and 30, 2011, Heidelberg, Germany Keynote Speakers Jörg Breitung (University of Bonn) George Kapetanios (Queen Mary, University of London) Enno Mammen (University of Mannheim) Anders Rahbek (University of Copenhagen) Kevin Sheppard (Oxford University) Paolo Zaffaroni (Imperial College London) Submission of Papers We invite submissions in all areas of macro and financial econometrics, including: · The modelling of long term financial volatility · Dynamic correlations and volatility spillovers in times of financial turmoil · The risk-return relationship · Inflation persistence · Central Bank communication · Taylor rules Please submit the paper as pdf file to econometrics.conference@awi.uni-heidelberg.de The deadline for submission is July 31, 2011. Decisions will be made by August 15, 2011. A conference fee will not be charged. Conference Venue: Heidelberg University, Germany Conference Chairmen: Christian Conrad (Heidelberg University and QASS Journal) Menelaos Karanasos (Brunel University and QASS Journal)

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