



Volume 28, Issue 32

Conference Announcement

Multivariate Volatility Models

Location : Faro, Portugal

Organizers : Paulo M. M. Rodrigues

Major Topics : multivariate volatility modelling

Conference Dates : 10/26/2007 to 10/26/2007

Submission Deadline : 5/15/2007

To submit a paper for presentation, please send an original manuscript in pdf format before May 15, 2007 to: banniem@cirano.qc.ca Selected papers on the conference program will be invited to be part of a special issue of the Journal of Financial Econometrics to be published in 2008.

Sponsoring Organizations : Faculty of Economics, University of Algarve and Journal of Financial Econometrics, Oxford University Press

For further information contact :

Web Page : <http://www.fe.ualg.pt/conf/mvm>

The scope of the conference will be to present the most recent research on multivariate volatility modelling, including applications to risk management, portfolio choice and betas. We welcome papers related to the econometric and statistical modeling of large sets of assets, multivariate series including point processes and Levy processes, copulas, value-at-risk, quantiles, and extremal distributions, as well as their applications to risk assessment and management, asset pricing, portfolio management and other financial topics of interest.