Computational and Financial Econometrics (CFE 2013)

7th International Conference on
Computational and Financial Econometrics (CFE 2013)
14-16 December 2013, Senate House, University of London, UK
http://www.cfenetwork.org/CFE2013

Supported and organized by the London School of Economics, Queen Mary, University of London, and Birkbeck University of London.

Main sponsors:
- Journal of "Computational Statistics & Data Analysis", Elsevier.
- Annals of Computational and Financial Econometrics http://www.cfenetwork.org/CFE2013/annalsCFE.php

Keynote Speakers:

- Richard J Smith, University of Cambridge, UK
- Herman K. van Dijk, Erasmus University Rotterdam, The Netherlands
- Marc Hallin, Université Libre de Bruxelle, Belgium

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International Organizing Committee:
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Important dates:

Invited abstract submission:	15 July 2013
Contributed abstract submission:	6 September 2013
Tutorials:	13 December 2013
Conference:	14-16 December 2013
Submissions to Annals of CFE:	28 February 2014

A list of invited and organized sessions can be found at the conference's web site: http://www.cfenetwork.org/CFE2013/invited.php
http://www.cfenetwork.org/CFE2013/organized.php

Computational and financial econometrics comprise a broad field that has clearly interested a wide variety of researchers in economics, finance, statistics, mathematics and computing. Examples include financial time series analyses that focus on efficient and robust portfolio allocations over time, asset valuations with emphases on option pricing, volatility measurements, models of market microstructure effects and credit risk. While such studies are often theoretical, they can also have a strong empirical element measuring risk and return and often have a significant computational aspect dealing with issues like high-dimensionality and large numbers of observations. Algorithmic developments are also of interest since existing algorithms often do not utilize the best computational techniques for efficiency, stability, or conditioning. So also are developments of environments for conducting econometrics, which are inherently computer based. Integrated econometrics packages have grown well over the years, but still have much room for development.

This conference invites oral and poster presentations that contain computational or financial econometric components. The organization of sessions and minisymposia are encouraged. Tutorials are given on Friday the 13th of December 2013.

The meeting will take place jointly with the 6th International Conference of the ERCIM WG on Computational and Methodological Statistics (ERCIM2013): http://cmstatistics.org/ERCIM2013/

For further information please contact: info@CFEnetwork.org