

Volume 29, Issue 2**Conference Announcement****Financial Econometrics and Realized Volatility/Vast Data**

Location : Queen Mary, University of London, UK

Organizers : Quantitative and Qualitative Analysis in Social Sciences (QASS)

Major Topics : Any aspects of recent developments in financial econometrics, especially those that relate to realized volatility and vast data

Conference Dates : 6/17/2009 to 6/17/2009

Submission Deadline : 5/25/2009

Send Submissions To : To submit a paper, register or request further information, please contact Elizabeth Price (e.a.price@qmul.ac.uk)

Sponsoring Organizations : Quantitative and Qualitative Analysis in Social Sciences

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Web Page : http://www.qass.org.uk/callforpapers_qmul_09.htm

The Editorial Board of Quantitative and Qualitative Analysis in Social Sciences (QASS) is organising a one-day Conference on Financial Econometrics. Speakers will include: Oliver Linton (London School of Economics, UK) Sebastien Laurent (University of Namur, Belgium) Nour Meddahi (University of Toulouse, France) Kevin Sheppard (University of Oxford, UK) We welcome submissions of papers on any aspects of recent developments in financial econometrics, especially those that relate to realized volatility and vast data. Selected papers from the conference will be published in a special issue of QASS. Those who want their papers to be considered for publication in the special issue(s) should submit the completed manuscript by July 01, 2009. There is no charge for the conference, which is sponsored by Queen Mary, University of London. Admission is free, but registration in advance is required. Deadline for submissions, 25th May 2009. Notification to authors regarding acceptance to the Conference, 2nd June 2009. To submit a paper, register or request further information, please contact Elizabeth Price (e.a.price@qmul.ac.uk) Upon submission, authors should indicate whether they wish their paper to be considered for publication in the special issue (s) of QASS. Conference Organizers: Richard Baillie: Queen Mary, University of London, and Michigan State University QASS Advisory Editor (Economics and Finance) George Kapetanios: Queen Mary, University of London QASS Editor (Econometrics/Economics) Menelaos Karanasos: Brunel University, West London QASS Editor (Econometrics/Finance) Visit our website at <http://www.qass.org.uk/>