"Measuring and Predicting Risk from Financial High-Frequency Data"

CREATES, Aarhus University, Denmark, 15-16 October 2010

Joint conference between SoFiE, Society for Financial Econometrics, and CREATES, Center for Research in Econometric Analysis of Time Series.

The conference aims to shed new light on the uses of high frequency financial data in improved risk measurement, management, and asset pricing, including ways in which to distill large intraday data bases into manageable information structures.

Examples of studies that fall within the scope of the conference include, but are not limited to: realized volatility measures and their uses in characterizing the dynamic dependencies in asset returns; multivariate volatility measures and risk measurements; quantile and VaR predictions and extreme value extrapolations; high-frequency Monte Carlo and historical simulation techniques; risk and volatility model evaluation procedures.

For further information regarding conference logistics and deadlines:
CREATES: www.creates.au.dk
SoFiE: http://sofie.stern.nyu.edu

Invited Speakers:
Viral Acharya, New York University, Stern School of Business
Mikhail Chernov, London Business School
Nour Meddahi, Toulouse School of Economics
Per Mykland, University of Oxford

Program Committee:
Torben Andersen, Northwestern University
Robert F. Engle, New York University, Stern School of Business
Giampiero Gallo, University of Florence
Eric Ghysels, University of North Carolina
Niels Haldrup, Aarhus University, CREATES
Nikolaus Hautsch, Humboldt-Universität zu Berlin
Asger Lunde, Aarhus University, CREATES

Local Organizing Committee:
Kim Christensen, Aarhus University, CREATES
Niels Haldrup, Aarhus University, CREATES
Asger Lunde, Aarhus University, CREATES
Solveig Nygaard Sørensen, Aarhus University, CREATES

Please submit full papers or extended abstracts **by 16 June 2010** to sofie@stern.nyu.edu

Please include "CREATES submission" in the subject line.

CREATES
Center for Research in Econometric Analysis of Time Series

Danmarks Grundforskningsfond
Danish National Research Foundation

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SoFiE The Society for Financial Econometrics

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