



20TH (EC)²-CONFERENCE REAL TIME ECONOMETRICS

CREATES, Aarhus University, Denmark, 18-19 December 2009

The conference theme is Real Time Econometrics and will focus on forecasting, issues related to data revisions, and the econometric analysis of high-frequency data. Theoretical and applied contributions are invited and we particularly welcome contributions that relate the global financial crisis to the theme of the conference. We expect the program to have about 20 plenary presentations and a number of poster presentations.

Invited (confirmed) Speakers

Siem Jan Koopman (Free University Amsterdam)
Serena Ng (Columbia University)
Allan Timmermann (University of California, San Diego
and CREATES)
Jonathan Wright (John Hopkins University)

Program Chair

Peter Reinhard Hansen (Stanford University and CREATES)

Scientific Committee

Sean Campbell (Board of Governors, FRB)
Dick van Dijk (Erasmus University Rotterdam)
Dobroslav Dobrev (Board of Governors, FRB)
Raffaella Giacomini (University College London)
Kirstin Hubrich (European Central Bank)
Oscar Jorda (University of California, Davis)
Lutz Kilian (University of Michigan)
Simone Manganelli (European Central Bank)
Massimiliano Marcellino (European University Institute)
Michael McCracken (St. Louis Fed)
Andrew Patton (University of Oxford)
Barbara Rossi (Duke University)
Kevin Shephard (University of Oxford)
Norman Swanson (Rutgers University)
Michael Wolf (University of Zurich)

Local Organizers, Aarhus University, CREATES:

Martha Berdiin
Tom Engsted
Niels Haldrup
Asger Lunde

Call for papers

Deadline for Submissions: 1 October 2009
Notification of Acceptance: 1 November 2009

Registration

Deadline: 15 November 2009

Further information

www.creates.au.dk
www.ec2-2009.creates.au.dk

(EC)² is a series of annual international conferences on research in quantitative economics and econometrics, launched in 1990. The acronym (EC)² stands for European Conferences of the Econom[et]rics Community. Its main aim is to maintain and extend an adequate forum for both senior and junior European researchers in quantitative economics and econometrics to discuss the progress and results of their research.



SCHOOL OF ECONOMICS AND MANAGEMENT
FACULTY OF SOCIAL SCIENCES
AARHUS UNIVERSITY



Danish Agency for Science
Technology and Innovation
Ministry of Science
Technology and Innovation

