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Conference Announcement

The First Symposium on Econometric Theory and Applications: Recent Development in Financial Econometrics

Location : Taipei, TAIWAN

Organizers : Chung-Ming Kuan, Yongmiao Hong

Major Topics : Financial Econometrics

Conference Dates : 5/18/2005 to 5/18/2005

Submission Deadline : 1/30/2005

Send Submissions To : Chung-Ming Kuan (ckuan-3@econ.sinica.edu.tw)

Sponsoring Organizations : the Institute of Economics, Academia Sinica, and National Science Council of Taiwan

For further information contact :

Web Page : http://www.sinica.edu.tw/econ/SETA2005/

We are happy to announce that The First Symposium on Econometric Theory and Applications (SETA), jointly sponsored by the Institute of Economics, Academia Sinica, and National Science Council of Taiwan, is calling for papers. This two-and-half day conference, to be held at the Institute of Economics, Academia Sinica, from May 18 to May 20, 2005, is the first one of a series of conferences focusing on the new research results of econometric theory and applications. To advance the connection between econometrics and finance at both the methodological and the empirical sides, the conference theme for this year is "Recent Development in Financial Econometrics." The invited speakers include Yacine Ait-Sahalia(Princeton), Christian Gourieroux (Paris IX and Toronto), Andrew W. Lo(MIT), and George Tauchen(Duke). The organizing committee also invites high quality papers on the topics such as estimation, testing, forecasting and calibration of asset pricing models and volatility models, risk assessment and management for financial markets or derivatives, analysis of transaction data and empirical studies on market microstructure, and econometric methods related to extreme values and tail dependence for financial time series. To be considered for conference presentation, a PDF file of the full paper (written in English) should be sent via e-mail to Chung-Ming Kuan (ckuan-3@econ.sinica.edu.tw) no later than January 30, 2005. The title page of the paper should include the information of the presenter: full name, affiliation, e-mail address and phone number. The decision of acceptance will be made in late February. We are currently applying for a special issue in the Journal of Econometrics to publish selected papers presented in the conference. All papers submitted to the special issue are subject to the standard and rigorous review process of the journal. Partial travel support for presenter is possible, subject to the budget constraint and the recommendation of the program committee. The program co-chairs of this conference are: Chung-Ming Kuan, Institute of Economics, Academia Sinica, 128 Academia Road, Sec.2, Taipei 115, TAIWAN (ckuan-3@econ.sinica.edu.tw) Yongmiao Hong, Department of Economics and Department of Statistical Science, Cornell University, Ithaca, NY 14853 7601,U.S.A. (yh20@cornell.edu) For more d information on the conference, please visit the website: http://www.sinica.edu.tw/econ/SETA2005 or contact us at +886 2 2782-2791 ext. 304 (Voice) and +886 2 2782-2019 (Fax).