

Volume 28, Issue 37

Conference Announcement

Asset Pricing: Theory and Empirical Evidence

Location: Faro - Algarve - Portugal Organizers: Paulo M. M. Rodrigues

Current Developments in Tests of Asset Pricing Models Present Value Models of Stock Prices and

Major Topics: recent extensions Long and Short Horizon Event Studies - recent developments Tests of Market

Efficiency: Some Current Research.

Conference Dates: 9/10/2007 to 9/10/2007

Submission Deadline: 9/5/2007

Send Submissions To: CASEE Faculty of Economics University of Algarve Campus de Gambelas 8005-139 Faro

Portugal

Sponsoring Organizations: CASEE - Centre for Advanced Studies in Economics and Econometrics

For further information contact:

Web Page: http://www.fe.ualg.pt

SUMMER COURSE 10-14 September 2007 ASSET PRICING: THEORY AND EMPIRICAL EVIDENCE • Current Developments in Tests of Asset Pricing Models • Present Value Models of Stock Prices and recent extensions • Long and Short Horizon Event Studies - recent developments • Tests of Market Efficiency: Some Current Research Professor A. Abhyankar Baillie Gifford Chair of Financial Markets University of Edinburgh, UK This course is suitable for researchers, academics, MA and PhD students. Some background on basic econometrics and microeconomics is needed to attend this course. Location Faculty of Economics University of Algarve Campus de Gambelas 8005-139 Faro Organized by CASEE Centre for Advanced Studies in Economics and Econometrics Faculty of Economics, University of Algarve Deadline for registration: 5 September, 2007 Registration fee: 350 Euros This includes 5 days accommodation in residential hall, lunches, coffee breaks and lecture material. Contact casee@ualg.pt For more details visit: www.fe.ualg.pt

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