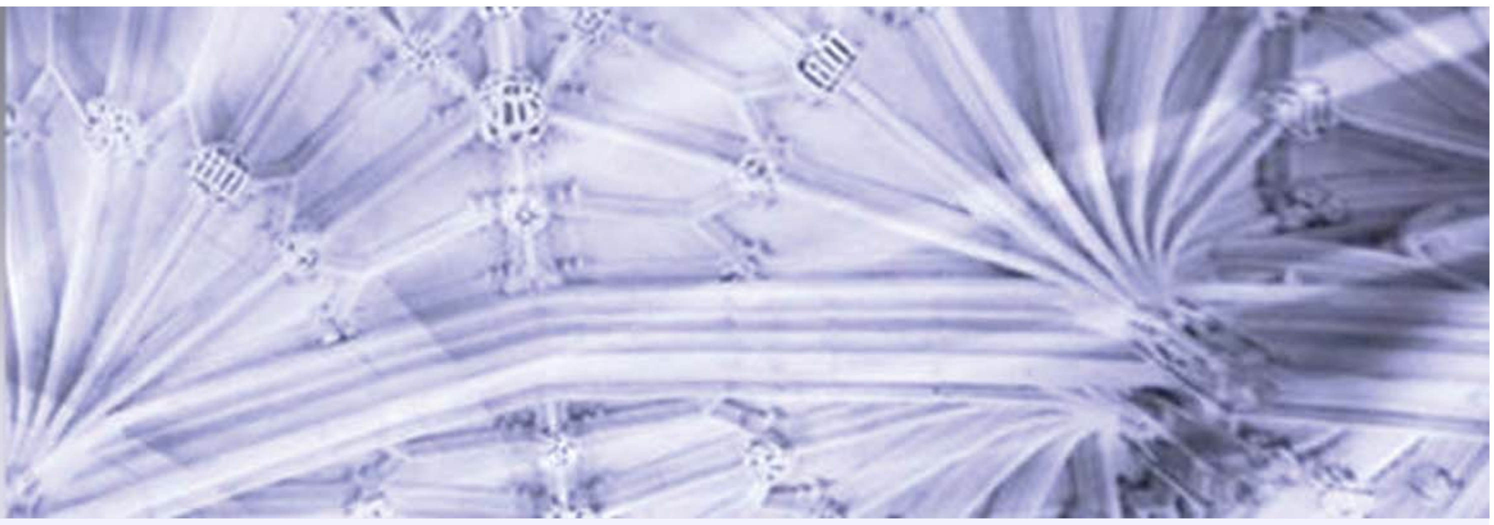
Oxford-Man Institute
of Quantitative Finance



London-Oxford Financial Econometrics Workshop

Date:
Friday 7th March 2008

Time:
1.00pm – 6.00pm

Venue:
Oxford-Man Institute of Quantitative Finance

Keynote: Michael Johannes (Columbia University)
Topic: "TBA"

Speaker: Laurent Calvet (Imperial College, London)
Topic: "A review of Multifrequency Volatility Modeling"

Speaker: Jack Favilukis (LSE)
Topic: "An Estimation of Economic Models with Recursive Preferences"

Speaker: Massimo Guidolin (Manchester University and St Louis Fed)
Topic: "Time-Varying Asset Pricing Models"

Speaker: Kevin Sheppard (Oxford University)
Topic: "Fitting and testing vast dimensional time-varying covariance models"

Organisers: Nour Meddahi, Andrew Patton and Neil Shephard

For more information:

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