



FINANCE AND STATISTICS CONFERENCE



The HEC Finance and Statistics Conference will be held in Paris on 2 October 2009. Leading experts will present their latest research on the term structure of interest rates, robust statistics, and the dynamics of volatility. The conference targets an audience of academics and finance practitioners.

Invited speakers:

FRANCIS X. DIEBOLD, University of Pennsylvania and NBER
JAMES D. HAMILTON, University of California, San Diego
ELVEZIO RONCHETTI, University of Geneva
KENNETH J. SINGLETON, Stanford University and NBER
FABIO TROJANI, University of Lugano and Swiss
Finance Institute

Organizers and local speakers:

LAURENT E. CALVET, HEC Paris and NBER
VERONIKA CZELLAR, HEC Paris

Friday, 2 October 2009
Pavillon Gabriel, 5 avenue Gabriel, 75008 Paris

Registration is free and available at:
www.hec.fr/financeandstatistics