Ph.D. Course on Volatility Modeling
by Tim Bollerslev (DUKE)

Brussels, 21-22-23 January 2019

Outline and the speaker

This short-course (9h) presents an overview of the topic “Volatility Modeling,” starting from basic ARCH/GARCH type models all the way to more recent realized volatility-based procedures. The course will be given by Prof. Tim Bollerslev, whose research has been at the forefront of these developments.

Tim Bollerslev is the first Juanita and Clifton Kreps Distinguished Professor of Economics at Duke University, Professor of Finance at the Fuqua School of Business, and Research Director for the Duke Financial Economics Center (DFE). He is an elected fellow of the Econometric Society, the American Statistical Association (ASA), the Society for Financial Econometrics (SoFiE), and the International Association for Applied Econometrics (IAAE). He is also a longtime Research Associate at the National Bureau of Economic Research (NBER), and an International Research Fellow at the Center for Research in Time Series Econometrics (CREATES) at the University of Aarhus, Denmark. Prior to joining Duke, Dr. Bollerslev has held positions as the Sharpe Distinguished Professor of Finance at the Kellogg Graduate School of Management at Northwestern University, and the Commonwealth Professor of Economics at the University of Virginia. Further info about the speaker can be found at his home page http://public.econ.duke.edu/~boller/.

Class schedule and date

21st of December: 9h-12h
22nd of December: 9h-12h
23rd of December: 9h-12h
23rd of December: 14h-16h 3 paper presentations from participants

Location

The course will take place at the National Bank of Belgium, Rue Montagne aux Herbes Potagères 61, 1000 Brussels. Belgium.

Participation

The number of seats for this course are limited. In order to participate, please send your CV to iania.leonardo@gmail.com by the 6th of January or earlier. Acceptance’s decision will be communicated by the 8th of January.

Costs

- Members of the organizing institutions (UCL and NBB): free
- PhD students: 200 Euro
- Others: 400 Euro
Paper presentation

Three participants will have the possibility to present their research work in the afternoon of the 23th (in the presence of the speaker). If you wish to present your research, please send your CV + paper to iania.leonardo@gmail.com by the 6th of January. Acceptance’s decision will be communicated by the 8th of January.

Organizers

Raphael Wouters (NBB) and Leonardo Iania (UCLouvain: CORE, LFIN and LSM).

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