

Nonlinear and Financial Econometrics Conference

A Tribute to A. Ronald Gallant

Toulouse School of Economics, May 19-21, 2011

Organizers: Nour Meddahi and George Tauchen

The traditional financial econometrics is special this year because it will be mainly in honor of the lifetime work of Ron Gallant. It will start on Thursday afternoon with several talks given by very close academic friends of Ron Gallant. On Friday, several colleagues, former colleagues and students of Ron will give talks on financial econometrics, as well as by distinguished speakers who contributed a lot to financial econometrics.

List of Speakers:

Ronald Gallant (Duke University)

Robert Engle (New York University)

John Geweke (University of Technology Sydney)

Christian Gouriéroux (University of Toronto and CREST)

Frederic Mishkin (Columbia University)

George Tauchen (Duke University)

Peter Rossi (UCLA)

Ravi Bansal (Duke University)

Tim Bollerslev (Duke University)

Garland Durham (University of Colorado at Boulder)

Eric Ghysels (University of North Carolina)

Eric Renault (University of North Carolina)

Yacine Aït-Sahalia (Princeton University)

Torben Andersen (Northwestern University)

Francis Diebold (University of Pennsylvania)

Walter Distaso (Imperial College London)

Jean-Marie Dufour (McGill University)

Jianqing Fan (Princeton University)

René Garcia (EDHEC)

Silvia Gonçalves (Université de Montréal)

Kaddour Hadri (Queen's University Belfast)

Asger Lunde (Aarhus University)

Joon Park (Indiana University) TBC

Anders Rahbek (Copenhagen University)

Enrique Sentana (CEMFI)

Neil Shephard (University of Oxford) TBC