Call for papers

QFFE 2026 - Quantitative Finance and Financial Econometrics

Spring School: June 2-3, 2026 I International Conference: June 4-5, 2026

Marseille (France)

Spring School
June 2-3, 2026

The spring school that precedes the QFFE conference allows PhD students and academics from all over the world to attend two doctoral level courses in empirical finance and financial econometrics.

Lecturers
Yingying Li, Hong Kong University of Science and Technology
Large Portfolio Management
Mathieu Rosenbaum, École Polytechnique
Rough Volatility

Submission: qffe@amse-aixmarseille.fr

International Conference
June 4-5, 2026

The QFFE conference is an annual event that brings together researchers in empirical finance and financial econometrics from around the world in a relaxed environment.

Keynote speakers
Patrick Gagliardini, Università della Svizzera Italiana
Yingying Li, Hong Kong University of Science and Technology

Guest speakers
Francisco Blasques, Vrije Universiteit Amsterdam
Mathieu Rosenbaum, École Polytechnique

Submission: https://qffe2026.sciencesconf.org/

Submissions
The following topics are welcome:
- Big data in finance
- Empirical finance
- High-frequency data
- New methods in quantitative finance
- Time series forecasting
- Volatility and risk modeling

Key dates
- Submission: **until March 6, 2026**
- Decision to submitters: **March 26, 2026**
- Registration: **until April 20, 2026**

Program chairs
Roxana Halbleib, Universität Freiburg
Christophe Hurlin, Université d'Orléans
Sébastien Laurent, Aix-Marseille Université, IAE, AMSE
Olivier Scaillet, Université de Genève, GFRI, SFI

Scientific committee
Christian Brownlees, LUISS Guido Carli
Guillaume Chevillon, ESSEC Business School
Serge Darolles, Université Paris Dauphine - PSL
Christian Francq, University of Lille 3, ENSAE-CREST
Alain Hecq, Maastricht University
Sullivan Hué, Aix-Marseille Université, AMSE
Christelle Lecourt, Aix-Marseille Université, AMSE
Gaëlle Le Fol, Université Paris Dauphine - PSL
Roberto Renò, ESSEC Business School
Jeroen Rombouts, ESSEC Business School
Jean-Michel Zakoïan, University of Lille 3, CREST

Contact: qffe@amse-aixmarseille.fr

Fast-track submission to Journal of Financial Econometrics
A selection of papers presented at the QFFE conference may be submitted to a fast-track process for publication in the Journal of Financial Econometrics (JFEc).
The guest editors for this JFEc fast-track process are Sébastien Laurent, Olivier Scaillet, and Jean-Michel Zakoïan.