

THE SECOND T.N. THIELE SYMPOSIUM ON FINANCIAL ECONOMETRICS

University of Copenhagen

Thursday 17 - Friday 18 October, 2002

Venue: Auditorium 4, The H.C. Ørsted Institute, University of Copenhagen, Universitetsparken 5, DK-2100 Copenhagen Ø, Denmark.

Organizers: David Lando, Thomas Mikosch and Michael Sørensen.

The Symposium will focus particularly on credit risk, statistical inference for financial models given by stochastic differential equations and extreme value theory.

The *invited speakers* will include:

- Yacine Ait-Sahalia, Princeton, USA.
- Casper de Vries, Rotterdam, Netherlands.
- Greg Duffee, Berkeley, USA.
- Joost Driessen, Amsterdam, Netherlands.
- Tom Engsted, Aarhus, Denmark.
- Catherine Laredo, Paris, France.
- Jesper Lund, Copenhagen, Denmark.
- Anders Rahbek, Copenhagen, Denmark.
- Joel Reneby, Stockholm, Sweden.
- Neil Shephard, Oxford, United Kingdom.
- Catalin Starica, Gothenburg, Sweden.

Registration: There is no registration fee, but we ask you to please register for the Symposium in case you intend to come.

For more information and registration, see

www.math.ku.dk/~michael/thiele2/