



5th RCEA Time Series Econometrics Workshop

14-15 June 2018

Rimini Palacongressi

Keynote speaker:

André Lucas

Vrije Universiteit Amsterdam



André Lucas is full professor in Finance and vice dean of research at the School of Business and Economics of the Vrije Universiteit Amsterdam. His research of well over 150 papers has spanned many areas of finance, econometrics, and statistics, recently publishing extensively on model instability and time-variation of model parameters, particularly when applied to financial modelling and risk. He has been a director of graduate studies for finance at Tinbergen Institute, program director of Risk Management at Duisenberg school of finance, and program director of the MSc Finance program at Vrije Universiteit Amsterdam.

CALL FOR PAPERS

The **5th RCEA Time Series Econometrics Workshop** will take place at Rimini Palacongressi (<http://www.riminipalacongressi.it/>), Via della Fiera 23, Rimini, Italy, 14-15 June 2018, with keynote speaker **André Lucas** (Free University of Amsterdam).

In addition, we will run a full set of contributed sessions. Papers in all areas of Time Series econometrics are welcome.

SUBMISSIONS

Authors should submit an extended abstract of up to 500 words. Please include with the submission JEL classification codes for the paper, keywords as well as JEL classification codes. Complete papers may be submitted but the extended abstract is required. In case of more than one author the name of presenter should be underlined.

To submit a paper please use the workshop website <https://rebrand.ly/TScconf> and follow the steps described in the “Submit a paper” section. You will be requested to create an account and then log in and submit the paper.

Submission deadline: **26 April 2018**.

Notification of acceptance: Authors will be notified by the workshop scientific committee's decision by **3 May 2018**.

Authors coming from countries with special visa requirements should specify so in their submission so that they can be notified as soon as possible.

There are no submission fees.

REGISTRATION

Registration will start on **3 May 2018** on the workshop website www.rcea.org

The registration fee for the conference is:

Students: EURO € 90

RCEA Senior Fellows and Fellows: EURO €180

Others: EURO € 280

Late Fee: EURO €380

Late fee will be applied to all registrations received after **8 June 2018**.

Information about past workshops and RCA activities can be found at <http://www.rcea.org/>

FURTHER INFORMATION

Note that the **5th RCEA Time Series Econometrics Workshop** will run within the **Rimini Conference in Economics and Finance (RCEF2018)** and in parallel to the **12th RCEA Bayesian Workshop**, all held at Rimini Palacongressi. Participants to the Time Series Workshop will have access to all sessions of the conference and of the Bayesian workshop.

The registration fee for participation in the workshop will help cover expenses associated with general logistics, coffee/tea, and special meals/events. The fee includes the conference kit, the certificate of attendance, workshop meals and coffee breaks.

On-line registration will be possible. All the conference rooms will be equipped with screen, projector, computer and overhead projector. Rimini offers excellent choices of accommodation near its beaches and its historic centre. RCEA has blocked off a large number of rooms at various hotels in Rimini at reduced rate. The accommodation list and the booking form, as well as other details, will be available at the RCEA web site after February 28th. Conference participants can book their stay at the preferential rates available to the Centre.

Information about past workshops and RCEA activities can be found at <http://www.rcea.org/>

SUMMARY OF IMPORTANT DATES

Submission deadline: 26 April 2018
Notification of acceptance: 3 May 2018
Opening of early registration: 3 May 2018
Late registration starts: 8 June 2018

For additional information about paper submission, accommodation and registration will be available at the RCEA website (www.rcea.org) or by contacting the RCEA secretary at secretary@rcea.org.

Organizing Committee

Karim M. Abadir (Imperial College London, American University in Cairo, and RCEA)
Steven Ambler (Université du Québec à Montréal and RCEA)
Jerzy (Jurek) Konieczny (Wilfrid Laurier University and RCEA)
Gianluigi Pelloni (University of Bologna, Wilfrid Laurier University and RCEA)

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