# CRETA Workshop on Advanced Econometrics

Date: Dec. 11, 2009 (Fri.), 2:00-4:50pm; Dec.12, 2009 (Sat.), 9:00-12:15pm

Venue: Kuan Te Lecture Hall, 2F, Bldg.1, College of Management, NTU

Topic: **Continuous Time Models in Financial Econometrics**

Speaker: **Prof. Jun Yu**

School of Economics, Sim Kee Boon Institute for Financial Economics and Centre for Financial Econometrics, Singapore Management University

Host: Center for Research in Econometric Theory and Applications (CRETA), NTU

Taiwan Econometric Society

Co-host: Department of Finance, NTU

Registration: Fee: NT$. 600 (for two day's sessions). No charges for students and faculty of NTU and members of TES. Please submit your registration form online through the link below by 5pm, Dec. 7, 2009.

Register CRETA Workshop on Advanced Econometrics

Contact: Ms. Yichin Lee Telephone: (02) 3366.1072

Program:

| | Dec. 11 (Fri.)<br>Kuan Te Lecture Hall | | Dec. 12 (Sat.)<br>Kuan Te Lecture Hall |
|---|---|---|---|
| 13:30-14:00 | Registration | 9:00-9:30 | Registration |
| 14:00-15:15 | Session 1:<br>Ordinary Differential Equations<br>Theory and Numerical Issues | 9:30-10:45 | Session 1:<br>Continuous Time Models |
| 15:15-15:35 | Tea Break | 10:45-11:00 | Tea Break |
| 15:35-16:50 | Session 2:<br>Stochastic Processes and<br>Differential Equations | 11:00-12:15 | Session 2:<br>Continuous Time Models |

* All lectures will be in English