

CRETA Workshop on Advanced Econometrics

Date: Dec. 26, 2009 (Sat.), 9:30-12:15pm

Venue: Room 101, Bldg. 1., College of Management, NTU

Topic: Analysis of High-Frequency Financial Data

Speaker: **Professor Jianqing Fan, Princeton University**

Frederick L. Moore Class of 1918 Professor in Finance

Committee of Statistical Studies

Department of Operation Research and Financial Engineering

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

Taiwan Econometric Society

Co-host: Department of Finance, NTU

Registration: Fee: NT\$600. No charges for students and faculty of NTU and members of

Taiwan Econometric Society. Please register your attendance online through

the link below by 5pm, Dec. 23 (Wed).

Register CRETA Workshop on Advanced Econometrics

Contact: Ms. Yichin Lee Telephone: (02) 3366.1072 E-mail: ntucreta@ntu.edu.tw

Program:

Time	Dec. 26 (Sat.) Room 101, Bldg.1, College of Management
9:00-9:30	Registration
9:30-10:45	Session 1
10:45-11:00	Tea Break
11:00-12:15	Session 2

^{*}All lectures will be in English