



# Durham University

## Business School

### PhD scholarships 2024/25

Centre name: Centre for Quantitative Research in Financial Economics (C-QRFE)

QRFE has a broad spectrum of research areas in quantitative finance and financial econometrics. Topics of current interest are:

1. Theoretical and empirical market microstructure.
2. Financial econometrics.
3. Climate finance, integrating climate models and financial models and insurance.,
4. Risk management.
5. Derivatives.
6. Behavioural and Neuro Finance.

More information on staff and topics can be found at the QRFE Webpages.

<https://www.durham.ac.uk/business/research/centres/quantitative-research-in-financial-economics/>



## Welcome

The Centre for Quantitative Research in Financial Economics focuses on the fundamental problems in quantitative finance and economics using econometrics, statistics, and machine learning. Our objective is to provide new insights into the workings of the economy and financial markets using the latest methodology for economic and financial analysis and decision making. The centre also aims to facilitate research, particularly research leading to real-world impact, as well as cross-collaboration through its regular seminars and workshops, which host some of the top international researchers in economics and finance.



At QRFE we aim to better our understanding of risks and uncertainty by leveraging the

### News and Upcoming Events

19 October 2023, [One-Day Workshop on Market Microstructure, Fintech and AI](#)

Keynote Speaker: [Albert Menkveld](#), Vrije Universiteit Amsterdam

17 January 2023, Seminar with [Florian Wegert](#), University of Neuchâtel