

# FORECASTING FINANCIAL MARKETS: ADVANCES FOR EXCHANGE RATES, INTEREST RATES AND ASSET MANAGEMENT

Aix-en-Provence, 30, 31 May and 1 June 2007

## A Call for Papers

### Programme Chairs:

**Christian Dunis**  
(CIBEF and Liverpool John  
Moore's University)

**Michael Dempster** (Judge  
Business School, Cambridge  
University)

**Eric Girardin and Anne  
Péguin-Feissolle**  
(GREQAM and Université  
Aix-Marseille II)

*Modelling with high frequency data and market  
microstructure*

*Fund management and trading rules*

*Funds of funds and balanced funds*

*Advances in asset management and portfolio  
optimisation*

*Relative value and market neutral strategies*

*Modelling volatility and correlation*

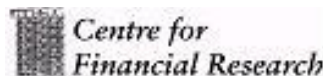
*Risk analysis and credit trading*

*Derivatives pricing models and real options*

### Sponsors:



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## Conference Venue:

**La Baume les Aix  
Chemin de la Blaque  
F-13090 Aix-en-Provence**

### Registration Fees:

Presenters registration fees: EUR 200 (academics) and EUR 350 (non-academics). In the case of a paper with multiple authorship, only one presenter can pay this reduced fee.

Standard delegate fees: EUR 1000. Academics are entitled to a 50% discount (letter on University letterhead required). The fee includes all refreshments and lunches.

All participants including presenters are responsible for their own travel and accommodation expenses.

Please note that payment must be received at least one week before the Conference begins.

A Conference dinner is organised on Thursday 1 June 2007 for which there will be an additional fee of EUR 40 (please register on site on the first day of the Conference).

### Scientific Committee:

Chris Adcock, *E.J.F. and University of Sheffield*

Sanvi Avouyi-Dovi, *A.E.A. and Banque de France*

Roy Batchelor, *City University Business School*

Frédéric Bourgoïn, *Barclays Global Investors*

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Michael Dempster, *Cambridge University*

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John Thompson, *Liverpool John Moores University*

Darren Toulson, *Intelligent Financial Systems, London*

Stavros Zenios, *University of Cyprus and University of Pennsylvania*

### Publication of Papers:

All papers for the Conference will appear in the Conference Proceedings, a copy of which will be given to every delegate. Authors are also invited to submit their work to the European Journal of Finance (E.J.F.) which will publish a special proceedings issue containing selected papers from the Conference.

### Call for Papers

**Deadline 10 February 2007**

If you wish to present a paper, please send an abstract by e-mail to [ffm2007@cibef.com](mailto:ffm2007@cibef.com) by 10 February 2007.

Any questions relating to the Conference can be addressed to:

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**Conference information can also be found on our website: [www.cibef.com](http://www.cibef.com).**

Cancellation Policy: Should a delegate be unable to attend, a substitute may attend the Conference in his/her place. Notification of cancellation must be given in writing by letter or fax. Full refunds are available up to 21 days before the Conference, subsequently no refund will be given.