

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

Aix-en-Provence, 21, 22 and 23 May 2008

A Call for Papers

Programme Chairs:

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

Michael Dempster (Centre
for Mathematical Sciences,
University of Cambridge)

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:



University of Cambridge



Applied Econometrics Association



Cambridge Systems
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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 and dual academic/non-academic employment). In the case of a paper with multiple authorship, only one presenter can pay this reduced fee. Please note that when submitting a paper you implicitly agree to present it if accepted, and payment of registration fees will thus be required unless you withdraw by Tuesday 15 April 2008.

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 22 May 2008 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*

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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 15 February 2008

If you wish to present a paper, please submit an abstract on www.ffm-conference.com by 15 February 2008.

Any questions relating to the Conference can be addressed to:

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More information can be found on our websites: www.ffm-conference.com and 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.