

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

Luxembourg, 27, 28 and 29 May 2009

A Call for Papers

Programme Chairs:

Christian Dunis
(CIBEF and Liverpool
Business School, Liverpool
John Moores University)

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

Virginie Terraza
(CREFI-LSF, Université du
Luxembourg)

*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

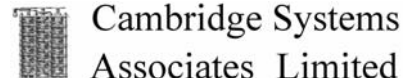
Risk analysis and credit trading

Derivatives pricing models and real options

Sponsors:



T - A - C
Applied Economic & Financial Research



Conference Venue:

www.ccrn.lu

Abbaye de Neumünster
28, rue Münster
L-2160 Luxembourg

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 Wednesday 15 April 2009.

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 two weeks before the Conference begins.

A Conference dinner is organised on Thursday 28 May 2009 for which there will be an additional fee of EUR 45 (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*

Sylvain Barthélémy, *TAC Financial Research*

Frédéric Bourgoïn, *Schroders, London*

Carl Chiarella, *University of Technology, Sydney*

John Cotter, *University College, Dublin*

Michel Dacorogna, *SCOR Group, Zürich*

Michael Dempster, *University of Cambridge*

Christian Dunis, *Liverpool Business School*

Renato G. Flôres Jr, *E.P.G.E./F.G.V., Rio de Janeiro*

Eric Girardin, *GREQAM and Aix-Marseille II*

Dominique Guégan, *E.N.S., Paris*

Stewart Hodges, *University of Warwick*

Jason Laws, *Liverpool Business School*

David Miles, *Imperial College, London*

John Moody, *University of Berkeley*

Anne Péguin-Feissolle, *GREQAM and CNRS, Marseille*

Stephen Satchell, *University of Cambridge*

Virginie Terraza, *Université du Luxembourg*

Allan Timmermann, *UCSD, San Diego, California*

John Thompson, *Liverpool Business School*

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 14 February 2009

If you wish to present a paper, please submit an abstract on www.ffm-conference.com by 14 February 2009.

Any questions relating to the Conference can be addressed to:

Caroline Herfroy, Laboratoire CREFI-LSF, 4 rue Albert Borschette, L-1246 Luxembourg

e-mail: caroline.herfroy@uni.lu, Telephone: +352 4666446335, Fax: +352 4666446835

Nicky Hovell, CIBEF, Liverpool John Moores University, John Foster Building, Liverpool L3 5UZ

e-mail: n.g.hovell@ljmu.ac.uk, Telephone: +44151 231 3659, Fax: +44151 231 3339

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.