

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

Marseille, 23, 24 and 25 May 2012

A Call for Papers

Programme Chairs:

Christian Dunis
(Horus Partners Wealth
Management, Geneva and
Liverpool JMU University)

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

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

**Jason Laws (University of
Liverpool Management
School)**

*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

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Conference Venue:

**Faculté de Sciences Economiques et de Gestion
14 rue Puvis-de-Chavannes
F-13001 Marseille (France)**

Registration Fees:

Presenters registration fees: EUR 300 (academics) and EUR 500 (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 commit to present it if accepted, and payment of registration fees will thus be required by Thursday 12 April 2012 unless you withdraw in writing before that date.**

Standard delegate fees: EUR 1100 (non-academics and dual academic/non-academic employment), EUR 550 (academics, letter on University letterhead required). The fee includes all refreshments and lunches.

Please note that payment of standard delegate fees must be received before 4 May 2012.

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

A Conference dinner is organised on Thursday 24 May 2012 for which there will be an additional fee of EUR 45. In all cases, go to www.aea-eu.net/FFM/2012 and follow the relevant payment instructions.

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*

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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 10 February 2012

If you wish to present a paper, please submit an abstract on www.ffm-conference.com by 10 February 2012.

Any questions relating to the Conference can be addressed to:

- Yves Doazan, IDEP-GREQAM, 2 rue de la Charité, F-13236, Marseille Cedex 2 (France)

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

Cancellation Policy for Non-Presenters: 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 4 May 2012, subsequently no refund will be given.