

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

Rennes, 20, 21 and 22 May 2015

A Call for Papers

Programme Chairs:

Christian Dunis
(HPWMG, Geneva and
Liverpool JMU University)

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

Sylvain Barthélémy
(TAC Financial, Rennes)

Franck Martin (Université de
Rennes I and CREM)

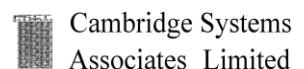
Jason Laws (University of
Liverpool Management
School)

Hans-Jörg von Mettenheim
(Leibniz Universität,
Hannover)

Sponsors:



University of Cambridge



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

Conference Venue:

Faculté des Sciences Economiques
7, Place Hoche
35065 Rennes (France)

Registration Fees:

Presenters registration fees: EUR 450 (academics) and EUR 650 (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, and please note that **when submitting a paper you commit to present it if accepted. Payment of fees will be required by Wednesday 10 April 2015 for presenters** (unless you withdraw in writing before that date).

Standard delegate fees: EUR 1250 (non-academics and dual academic/non-academic employment), EUR 700 (academics, letter on University letterhead required). **Please note that payment of standard delegate fees must be received before 1 May 2015.**

The fee includes refreshments and lunches. All participants, including presenters, are responsible for their own travel and accommodation expenses.

A Conference dinner is organised on Thursday 21 May 2015 for which there will be an additional fee of EUR 45.

Secure online payment on www.aea-eu.net/FFM/2015, please 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, Rennes*

Frédéric Bourgoïn, *Schroders, London*

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Christian Dunis, *Horus Partners Wealth Management, Geneva, and Liverpool John Moores University*

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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 will appear in the Conference Proceedings, a copy of which will be given to every delegate.

Call for Papers

Deadline 13 February 2015

If you wish to present a paper, please submit an abstract on www.ffm-conference.com by February 13, 2015.

Any questions relating to the Conference can be addressed to:

- Isabelle Legrand, TAC, La Saigeais, 35140 St Hilaire des Landes (France)

e-mail: leg@tac-financial.com, Telephone: +332 99 39 31 40

- Jason Laws, University of Liverpool Management School, Chatham Street, Liverpool L69 7ZH (UK)

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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 1 May 2015, subsequently no refund will be given.