

FORECASTING FINANCIAL MARKETS

29, 30 and 31 May 2013 Hannover, Germany

ADVANCES FOR EXCHANGE RATES,
INTEREST RATES AND ASSET MANAGEMENT

Call for 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 *Journal of Forecasting* or the *European Journal of Finance* which will publish a special proceedings issue with selected papers from the conference.

Please submit an abstract on
www.ffm-conference.com by **15 Feb. 2013**.

Any questions can be addressed to:

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Conference Venue

Leibnizhaus
Holzmarkt 4-6
30159 Hannover, Germany

Programme Chairs

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

Michael Dempster
*Centre for Mathematical
Sciences, University of
Cambridge*

Michael H. Breitner
Hans-Jörg von Mettenheim
Daniel Rösch
Leibniz Universität Hannover

Jason Laws
*University of Liverpool
Management School*



List of Topics

- 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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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 2013 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 3 May 2013.

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

A conference dinner is organised on Thursday 30 May 2013 for which there will be an additional fee of EUR 45. In all cases, go to www.ffm2013.uni-hannover.de and follow the relevant registration instructions.

Sponsors

