

# Call for Paper

## 26<sup>th</sup> International Conference on Forecasting Financial Markets

### June 19-21, 2019

Co-organised by the Forecasting Financial Markets Association,  
and the Department of Economics, Ca' Foscari University (Venice)

#### Conference Themes

- Modeling with high-frequency data
- Market microstructure
- Fund management and trading rules
- Advances in asset management
- Relative value and market neutral strategies
- Modeling volatility and correlation
- Risk analysis and credit trading
- Derivatives pricing models

#### Important Dates

- February 22nd: Deadline for paper submission
- March 22nd: Notification of authors
- April 26th: Early bird registration ends
- June 19-21: 26<sup>th</sup> FFM Conference

#### Registration Fees (Academic/non-Academic)

- Early bird: EUR 350/450, until May 29th
- Late bird: EUR 450/550, after May 29th
- Follow instructions on:  
<http://ffmconference.com>
- When submitting a paper you commit to present it if accepted.
- The fee includes refreshments, lunches, and the conference dinner.
- All participants, including presenters, are responsible for their own travel and accommodation expenses.
- Contact us at: [info@ffmconference.com](mailto:info@ffmconference.com)

#### Guest Speaker

- Sergio Focardi, Devinci Research Center (DVRC), Paris

#### Christian Dunis Memorial Lecture

- Monica Billio, Ca' Foscari University, Venice

Publication Opportunities through Special Issues in the  
*Journal of Forecasting*, and the *Annals of Operations  
Research*

#### Conference Chairs

- Sylvain Barthélémy, TAC Economics
- Monica Billio, Ca' Foscari University, Venice
- Eric Girardin, Aix-Marseille University
- Hans-Jörg von Mettenheim, IPAG Business School, Paris

#### Programme Committee

- Jason Laws, University of Liverpool
- Duc Khuong Nguyen, IPAG Business School, Paris
- Domenico Sartore, Ca' Foscari University, Venice
- Georgios Sermpinis, University of Glasgow

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- Bartosz Kurek, Cracow University of Economics
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