

# Call for Paper

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

### September 5-7, 2018

Co-Organised by the Forecasting Financial Markets Association,  
the Oxford-Man Institute, and the Saïd Business School (University of Oxford),

#### 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

- April 1: Deadline for paper submission
- April 15: Notification of authors
- May 21: Early bird registration ends
- September 5-7: FFM Conference

#### Registration Fees

- Early bird: EUR 350, until May 21
- Late bird: EUR 450, after May 21
- 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

- Steve Roberts, Oxford-Man Institute

#### Christian Dunis Memorial Lecture

- Hans Georg Zimmermann, Fraunhofer Society

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

#### Conference Chairs

- Sylvain Barthélémy, TAC Economics
- Eric Girardin, Aix-Marseille University
- Hans-Jörg von Mettenheim, IPAG Business School, Paris
- Nir Vulkan, Oxford-Man Institute, University of Oxford

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