

# FORECASTING FINANCIAL MARKETS

## ADVANCES FOR EXCHANGE RATES, INTEREST RATES AND ASSET MANAGEMENT

### Call for Paper

Late April this year our dear friend, mentor, supervisor, or colleague, Christian Dunis, passed away after a trying illness. His work and memory lives on through his numerous students, publications, and, more formally, through the Forecasting Financial Markets Association (FFMA), which Christian had the foresight to set up in 2015 in order to give permanence to the work he did to organize for more than two decades the annual Forecasting Financial Markets Conference.

To honor his memory, the directors' board of the FFMA has decided to set up a 500 Euro prize.

#### TOPICS

The prize will be awarded to the best paper submitted to the prize and selected by the board. Topics can include all aspects of forecasting financial markets. This includes, but is not limited to, high frequency finance, trading strategies, modelling specific anomalies, and big data methods applied to finance. Papers will be judged on several criteria, including originality, clarity of exposition, and relevance. All suitable papers, if their author wishes so, will also be considered for inclusion in a book dedicated to Christian's memory and published by Palgrave in the book series "New Advances in Quantitative Trading and Investment". This book series was co-edited by Christian and he invested a lot of energy to produce the first book.

#### FINE PRINT

As usual for such prizes, members of the directors' board of FFMA and members of the scientific advisory committee are excluded from participation. The prize money for 2017 is 500 Euro.

The decision of the board, is final, legally binding and cannot be appealed.

#### IMPORTANT DATES AND PRACTICALITIES

- Papers have to be sent to the address [prize@ffmconference.com](mailto:prize@ffmconference.com) by August, 31st, 2017 at the latest. An extension of the deadline will not be granted. Any question related to the prize should also be sent to the above Email Address.
- The winner will be announced late September 2017 and honored at next year's FFM conference taking place in Aix en provence or Marseille.
- Future annual contests for the prize will consider all papers sent to the FFM conference, with similar restrictions. Accordingly the winner will be announced during the annual conference in future years.

On behalf of the FFMA's director's board:

Eric Girardin, Sylvain Barthélémy, and Hans-Jörg von Mettenheim