

FORECASTING FINANCIAL MARKETS: ADVANCES FOR ASSET MANAGEMENT

Oxford, 11, 12 and 13 September 2024

Call for Papers

Programme Chairs

Eric Girardin
Aix Marseille University

Sylvain Barthélémy
Gwenlake, Rennes

Hans-Jörg von Mettenheim
IPAG Business School, Paris

Nir Vulkan
University of Oxford

Keynote Speakers

Rama Cont
University of Oxford

Richard Baillie
*Michigan State University
& King's College London*

Conference Venue

Worcester College
*University of Oxford, Walton
Street, Oxford OX1 2HB, UK*

Advances in asset management

Artificial intelligence and machine learning

Derivatives pricing models

Fintech, RegTech, InsurTech, GreenTech

Fund management and trading rules

Market microstructure

Modeling volatility and correlation

Modeling with high-frequency data

Risk analysis and credit trading

Sustainable investments and green finance



Deadline for submission: June 20th, 2024

The 29th FFM Conference will be co-organised by the Forecasting Financial Markets Association, and the Saïd Business School (University of Oxford)

If you wish to present a paper, please submit an extended abstract or a paper on the conference website before **June 20th, 2024** (answer to authors: **July 10th**). Submissions are treated on a rolling basis. Early submissions are encouraged and we aim for an answer to authors within two weeks.

For more information or any questions relating to the Conference, please contact us at:

Forecasting Financial Markets Association

<https://ffmconference.com> | info@ffmconference.com

Publication opportunities

- Special Issue in the **Journal of Forecasting**; Issue Editor: Prof. Hans-Jörg von Mettenheim
- Special Issue in the **Research in International Business and Finance** "[Social Finance: New Challenges and Paradigms. Recognizing the social embeddedness of economy and business](#)"; Issue Editor: Prof. Maria Giuseppina Bruna

Scientific Committee

Sylvain Barthélémy **Franck Martin**
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Fredj Jawadi **Peter N. Smith**
Evry University *York University*

Bartosz Kurek **Nir Vulkan**
Cracow University of Economics *Saïd Business School*

Registration Fees

- **Early bird** until July 20th
 - Academic Staff and Professionals: EUR 450
 - Ph.D. Student: EUR 350
- **Regular** after July 20th
 - Academic Staff and Professionals: EUR 550
 - Ph.D. Student: EUR 450

The fee includes refreshments, lunches, and the conference gala dinner.

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