# FORECASTING FINANCIAL MARKETS

Venice, 21, 22 and 23, May 2025

# **Call for Papers**

# **Programme Chairs**

**Eric Girardin** 

Aix-Marseille University

Sylvain Barthélémy

Gwenlake

Hans-Jörg von Mettenheim

IPAG Business School

**Monica Billio** 

Ca' Foscari University

**Dario Palumbo** 

Ca' Foscari University

# **Keynote Speakers**

**Andrew Harvey** 

Faculty of Economics, University of Cambridge

Monica Billio

Ca' Foscari University

### **Conference Venue**

Department of Economics, Ca' Foscari University

San Giobbe, Cannaregio 873, 30121 Venice, Italy

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





















# (Extended) Deadline for submission: February 15th, 2025

The 30<sup>th</sup> FFM Conference will be co-organised by **the Forecasting Financial Markets Association**, and **the Department of Economics**, **Ca' Foscari University** 

If you wish to present a paper, please submit an extended abstract or a paper on the conference website before **February 15<sup>th</sup>**, **2025** (Notification of authors: **March 10<sup>th</sup>**). Submissions are treated on a rolling basis. Early submissions are encouraged.

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

Forecasting Financial Markets Association

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

## **Important dates:**

• **February 15**<sup>th</sup> : Deadline for paper submission

March 10<sup>th</sup> : Notification of authors
 April 20<sup>th</sup> : Early bird registration ends
 May 21<sup>st</sup> - 23<sup>rd</sup> : 30<sup>th</sup> FFM Conference

# **Publication opportunities**

• Special Issue in the **Journal of Forecasting**; Issue Editor: Prof. Hans-Jörg von Mettenheim

### **Scientific Committee**

Sylvain Barthélémy, Gwenlake Monica Billio, Ca' Foscari University

Sabri Boubaker, EM Normandie Marie Giuseppina Bruna, IPAG Business School

Raphaël Douady, University of Paris I: Panthéon-Sorbonne Eric Girardin, Aix-Marseille University

Fredj Jawadi, University of Lille Bartosz Kurek, Cracow University of Economics

Franck Martin, University of Rennes Hans-Jörg von Mettenheim, IPAG Business School

Claudio Morana University of Milano-Bicocca Duc Khuong Nguyen, EMLV Business School

Huong Giang Nguyen, IPAG Business School Dario Palumbo, Ca' Foscari University

Fabien Rondeau, University of Rennes Georgios Sermpinis, University of Glasgow

Peter N. Smith, York University Nir Vulkan, University of Oxford

## **Registration Fees**

• Early bird until April 20<sup>th</sup>

Academic Staff and Professionals: EUR 450

o Ph.D. Student: EUR 350

• Regular after April 20<sup>th</sup>

o Academic Staff and Professionals: EUR 550

o 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.