FORECASTING FINANCIAL MARKETS:
ADVANCES FOR EXCHANGE RATES,
INTEREST RATES AND ASSET MANAGEMENT

Hannover, 29, 30 and 31 May 2013

A Call for Papers

Programme Chairs:

Christian Dunis
(Horus Partners Wealth Management, Geneva and Liverpool JMU University)

Michael Dempster
(Centre for Mathematical Sciences, University of Cambridge)

Michael H. Breitner,
Hans-Jörg von Mettenheim,
Daniel Rösch
(Leibniz Universität, Hannover)

Jason Laws (University of Liverpool Management School)

Modelling with high frequency data and market microstructure

Fund management and trading rules

Funds of funds and balanced funds

Advances in asset management and portfolio optimisation

Relative value and market neutral strategies

Modelling volatility and correlation

Risk analysis and credit trading

Derivatives pricing models and real options

Sponsors:
Conference Venue: Leibnizhaus
Holzmarkt 4-6
30159 Hannover (Germany)

Registration Fees:

**Presenters registration fees:** EUR 300 (academics) and EUR 500 (non-academics and dual academic/non-academic employment). In the case of a paper with multiple authorship, only one presenter can pay this reduced fee. Please note that when submitting a paper you commit to present it if accepted, and payment of registration fees will thus be required by Thursday 12 April 2013 unless you withdraw in writing before that date.

**Standard delegate fees:** EUR 1100 (non-academics and dual academic/non-academic employment), EUR 550 (academics, letter on University letterhead required). The fee includes all refreshments and lunches. Please note that payment of standard delegate fees must be received before 3 May 2013.

All participants including presenters are responsible for their own travel and accommodation expenses. A Conference dinner is organised on Thursday 30 May 2013 for which there will be an additional fee of EUR 45. In all cases, go to [www.kea-eu.net/FFM/2013](http://www.kea-eu.net/FFM/2013) and follow the relevant payment instructions.

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Publication of Papers:

All papers for the Conference will appear in the Conference Proceedings, a copy of which will be given to every delegate. Authors are also invited to submit their work to the *European Journal of Finance* (E.J.F.) which will publish a special proceedings issue containing selected papers from the Conference.

**Call for Papers**

If you wish to present a paper, please submit an abstract on [www.ffm-conference.com](http://www.ffm-conference.com) by 15 February 2013. Any questions relating to the Conference can be addressed to:

- Nicole Brand, Institut für Wirtschaftsinformatik, Königsworther Platz 1, 30167 Hannover (Germany)  
e-mail: brand@iwi.uni-hannover.de, Telephone: +49.511.762.4978, Fax: +49.511.762.4013
- Jason Laws, University of Liverpool Management School, Chatham Street, Liverpool L69 7ZH (UK)  
e-mail: J.Laws@liverpool.ac.uk, Telephone: +44.151 795 3508, Fax: +44.151 795 3001

More information can be found on our website: [www.ffm-conference.com](http://www.ffm-conference.com).

Cancellation Policy for Non-Presenters: Should a delegate be unable to attend, a substitute may attend the Conference in his/her place. Notification of cancellation must be given in writing by letter or fax. Full refunds are available up to 3 May 2013, subsequently no refund will be given.