

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

Aix-en-Provence, 30, 31 May and 1 June 2007

A Call for Papers

Programme Chairs:

Christian Dunis
(CIBEF and Liverpool John
Moore's University)

Michael Dempster (Judge
Institute, University of
Cambridge)

Eric Girardin and Anne
Péguin-Feissolle
(GREQAM and Université
Aix-Marseille II)

*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

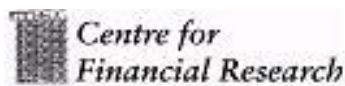
Risk analysis and credit trading

Derivatives pricing models and real options

Sponsors:



University of Cambridge



Applied Econometrics Association



CENTRE NATIONAL
DE LA RECHERCHE
SCIENTIFIQUE

Conference Venue:

**La Baume les Aix
Chemin de la Blaque
F-13090 Aix-en-Provence**

Registration Fees:

Presenters registration fees: EUR 200 (academics) and EUR 350 (non-academics). In the case of a paper with multiple authorship, only one presenter can pay this reduced fee.

Standard delegate fees: EUR 1000. Academics are entitled to a 50% discount (letter on University letterhead required). The fee includes all refreshments and lunches.

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

Please note that payment must be received at least one week before the Conference begins.

A Conference dinner is organised on Thursday 1 June 2006 for which there will be an additional fee of EUR 40 (please register on site on the first day of the Conference).

Scientific Committee:

Chris Adcock, *E.J.F. and University of Sheffield*

Sanvi Avouyi-Dovi, *A.E.A. and Banque de France*

Roy Batchelor, *City University Business School*

Frédéric Bourgoïn, *Barclays Global Investors*

Carl Chiarella, *University of Technology, Sydney*

John Cotter, *University College, Dublin*

Michel Dacorogna, *Converium Ltd., Zürich*

Michael Dempster, *University of Cambridge*

Yves Doazan, *GREQAM and CNRS, Marseille*

Christian Dunis, *Liverpool John Moores University*

Robert Ferstenberg, *Morgan Stanley, New York*

Renato G. Flôres Jr, *E.P.G.E./F.G.V., Rio de Janeiro*

Eric Girardin, *GREQAM and Aix-Marseille II*

Dominique Guégan, *E.N.S., Paris*

Stewart Hodges, *University of Warwick*

André Lapied, *GREQAM, Marseille*

Jason Laws, *Liverpool John Moores University*

Allan M. Malz, *The RiskMetrics Group, New York*

David Miles, *Imperial College, London*

John Moody, *University of Berkeley*

Patrick Naïm, *Elseware, Paris*

Anne Péguin-Feissolle, *GREQAM and CNRS, Marseille*

Stephen Satchell, *University of Cambridge*

Allan Timmermann, *UCSD, San Diego, California*

John Thompson, *Liverpool John Moores University*

Darren Toulson, *Intelligent Financial Systems, London*

Stavros Zenios, *University of Cyprus and University of Pennsylvania*

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

Deadline 10 February 2007

If you wish to present a paper, please send an abstract by e-mail to ffm2007@cibef.com by 10 February 2007.

Any questions relating to the Conference can be addressed to:

Yves Doazan, GREQAM, 2 rue de la Charité, F-13236 Marseille Cedex 02

e-mail: yves.doazan@univmed.fr, Telephone: +334 9114 0731, Fax: +334 9190 0227

Nicky Hovell, CIBEF, Liverpool John Moores University, John Foster Building, Liverpool L3 5UZ

e-mail: n.g.hovell@ljmu.ac.uk, Telephone: +44151 231 3659, Fax: +44151 231 3339

Conference information can also be found on our website: www.cibef.com.

Cancellation Policy: 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 21 days before the Conference, subsequently no refund will be given.