

# 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: July 15<sup>th</sup>, 2024

The 29<sup>th</sup> 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 **July 15<sup>th</sup>, 2024** (answer to authors: **August 05<sup>th</sup>**). 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](mailto: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

**Eric Girardin** **Hans-Jörg von Mettenheim**  
*Aix-Marseille University* *IPAG Business School*

**Sylvain Barthélémy** **Nir Vulkan**  
*Gwenlake* *University of Oxford*

**Bartosz Kurek** **Claudio Morana**  
*Cracow University of Economics* *University of Milano-Bicocca*

**Duc Khuong Nguyen** **Fabien Rondeau**  
*EMLV Business School, De Vinci Higher Education* *University of Rennes*

**Franck Martin** **Fredj Jawadi**  
*University of Rennes* *University of Lille*

**Georgios Sermpinis** **Marie Giuseppina Bruna**  
*University of Glasgow* *IPAG Business School*

**Monica Billio** **Peter N. Smith**  
*Ca Foscari University* *York University*

**Raphaël Douady** **Sabri Boubaker**  
*University of Paris I: Panthéon-Sorbonne* *EM Normandie*

## Registration Fees

- **Early bird** until August 15<sup>th</sup>
  - Academic Staff and Professionals: EUR 450
  - Ph.D. Student: EUR 350
- **Regular** after August 15<sup>th</sup>
  - 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.