

# FORECASTING FINANCIAL MARKETS:

## ADVANCES FOR EXCHANGE RATES, INTEREST RATES AND ASSET MANAGEMENT

Marseille, 21, 22 and 23 May 2014

### Conference Programme

#### Programme Chairs:

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

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

**Eric Girardin**  
(Université Aix-Marseille  
and AMSE)

**Jason Laws** (University of  
Liverpool Management  
School)

**Hans-Jörg von Mettenheim,**  
(Leibniz Universität,  
Hannover)

*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*

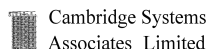
*Risk analysis and credit trading*

*Derivatives pricing models and real options*

#### Sponsors:



University of Cambridge



#### Conference Venue:

Faculté de Sciences Economiques et de Gestion  
14 rue Puvis-de-Chavannes  
F-13001 Marseille (France)

#### 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 10 April 2014 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 2 May 2014.**

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

A Conference dinner is organised on Thursday 22 May 2014 for which there will be an additional fee of EUR 45. In all cases, go to [www.aca-eu.net/FFM/2014](http://www.aca-eu.net/FFM/2014) and follow the relevant payment instructions.

Surname:

First name:

Institution:

Telephone:

Address:

Fax:

Conference dinner: person(s)

E-mail:

#### Payment: Please do not forget to mention the name of the person(s) for whom the payment is made!

Payments must be made to Association d'Econométrie Appliquée either by cheque in EUR from a Euro Zone bank only, by bank transfer or by Visa or Mastercard. In all cases, go to [www.aca-eu.net/FFM/2014](http://www.aca-eu.net/FFM/2014) and follow the relevant payment instructions.

When completed this form should be scanned and returned to:

[J.Laws@liverpool.ac.uk](mailto:J.Laws@liverpool.ac.uk) or to Jason Laws, University of Liverpool Management School, Chatham Street, Liverpool L69 7ZH (UK).

#### Exhibitors:

We have a spacious exhibition area available throughout the Conference. For further information and costs, please contact Christian Dunis at [christian.dunis@orange.fr](mailto:christian.dunis@orange.fr).

#### Hotel Accommodation:

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

Any further questions relating to the Conference can be addressed to:

- Yves Doazan, CNRS, AMSE and Greqam, 2 rue de la Charité, F-13236, Marseille Cedex 2 (France)

e-mail: [yves.doazan@univ-amu.fr](mailto:yves.doazan@univ-amu.fr), Telephone: +334 9114 0265

- Jason Laws, University of Liverpool Management School, Chatham Street, Liverpool L69 7ZH (UK)

e-mail: [J.Laws@liverpool.ac.uk](mailto:J.Laws@liverpool.ac.uk), Telephone: +44 151 795 3508

**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 2 May 2014, subsequently no refund will be given.

#### Publication of Papers:

Conference papers will be available on the Conference Proceedings, a copy of which will be given to each delegate. Authors are also invited to submit their work to the *European Journal of Finance* (E.J.F.) or the *Journal of Forecasting* which will both publish a special proceedings issue containing selected papers from the Conference.

**FORECASTING FINANCIAL MARKETS 2014  
CONFERENCE PROGRAMME**

**Day 1: Wednesday 21 May 2014**

**SESSION 1 - ADVANCED MODELLING I**

**12:45** Registration

**13:15** Opening Address

**13:30** *Fundamentals and the Volatility of Real Estate Prices in China: A Mixed Frequency Approach*, Y. Deng, National

University of Singapore, E. Girardin, Aix-Marseille University, France, and R. Joyeux, Macquarie University, Canada

qA