

## Call for papers on Applied Financial Modelling

Conference will be held in Melbourne on February 4-5, 2016.

Publication Opportunities: *Economic Modelling*, *Journal of International Financial Markets Institutions & Money* and *Studies in Economics and Finance*.

Applied financial modelling has been aided by developments in applied econometrics. The proposed conference aims to bring together cutting-edge research on applied financial modelling that makes use of econometric techniques and that draws implications for investors and policy makers. Papers on all financial economics topics, such as futures and derivatives, risk management, commodity markets, energy finance, new financial instruments, hedging strategies and portfolio maximisation, forecasting asset returns, forecasting volatility and risk premia, credit risk modelling, exchange rate modelling, and modelling of high frequency data, among others, are welcome, including topics related to Islamic finance.

The best papers presented at the conferences will be invited for formal submission and consideration for publication in one of the three journals (*Economic Modelling*, *Journal of International Financial Markets Institutions & Money* and *Studies in Economics and Finance*).

All papers proposed for conference presentation should be submitted electronically to: [paresh.narayan2014@gmail.com](mailto:paresh.narayan2014@gmail.com). Extended abstracts of maximum 500 words are due by 30 August 2015 and draft papers are due by 1 October 2015. Final decision on paper acceptance will be conveyed to corresponding authors by 1 November 2015.

Local Organising Committee:

<p><b>Jonathan A. Batten</b> Professor of Finance Monash University. Editor, <i>Emerging Markets Review</i>, <i>Journal of International Financial Markets Institutions &amp; Money</i>, <i>Finance Research Letters</i>; Associate Editor, <i>Journal of Banking &amp; Finance</i>.</p>	<p><b>Paresh Kumar Narayan</b> Alfred Deakin Professor of Finance, Deakin University. Editor, <i>Economic Modelling</i> and Subject Editor, <i>Journal of International Financial Markets Institutions &amp; Money</i>, <i>Finance Research Letters</i>, <i>Studies in Economics &amp; Finance</i></p>	<p><b>Niklas F. Wagner</b> Professor of Finance University of Passau, Germany. Editor, <i>Studies in Economics &amp; Finance</i>; Subject Editor, <i>Journal of International Financial Markets Institutions &amp; Money</i>, <i>International Review of Financial Analysis</i>, <i>Finance Research Letters</i>; Associate Editor, <i>Economic Modelling</i>, <i>Emerging Markets Review</i>.</p>
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