

Call for papers: 2nd Applied Financial Modelling Conference

Conference will be held in Melbourne on February 2-3, 2017.

Publication Opportunities: *Economic Modelling*, *Journal of International Financial Markets Institutions & Money*, *Emerging Markets Review*, *International Review of Financial Analysis* 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/or that draws implications for investors and policy makers. Papers on all financial economics topics, such as 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.

Papers that meet the standards of publication in any one of the five journals will be selected for possible publication by the panel of editors (Professors Jonathan Batten, Brian Lucey, Paresh Narayan, and Niklas Wagner). A decision on selected papers will be made by 20 February 2017 and authors will be informed of the decision. A 30-minute slot will be allocated to each paper: 18 minutes for presentation, 7 minutes for a discussant to discuss the paper, and 5 minutes for questions and answers.

All papers proposed for conference presentation should be submitted electronically to: paresh.narayan2014@gmail.com. Extended abstracts of a maximum 500 words are due by 30 August 2016 and draft papers are due by 1 October 2016. Final decision on paper acceptance will be conveyed to corresponding authors by 1 November 2016.

Local Organising Committee:

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