

Call for papers:

4th Applied Financial Modelling Conference,

Deakin University, Melbourne, Australia on February 1-2, 2018

published in Journal of International Financial Markets, Institutions & Money

Theme *Applied Financial Modelling*

The Centre for Financial Econometrics (Deakin University) and the Asia-Pacific Applied Economics Association is jointly organizing the 4th Applied Financial Modelling Conference. 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.

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

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, Paresh Narayan, and Niklas Wagner). A decision on selected papers will be made by 10 November 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 the paper discussant, and 5 minutes for questions and answers.

PRE-CONFERENCE TUTORIAL

The conference will also contain a pre-conference tutorial on recent developments in panel cointegration and unit roots. The first 30 people to register will be given free admission to the conference tutorial. The tutorial will be taken by Professor Joakim Westerlund (Lund University & Deakin University): <https://sites.google.com/site/perjoakimwesterlund/home/research>

KEYNOTE SPEAKER:

Westerlund, Joakim (Lund University, Sweden & Deakin University, Australia)

***SCIENTIFIC COMMITTEE: ***

Batten, Jonathan (Monash University, Australia)

Narayan, Paresh (Deakin University, Australia)

Ibrahim, Mansor (INCEIF, Malaysia)

Choong, Chee Keong (UTAR, Malaysia)

Tran, Vuong Thao (Monash University, Malaysia)

Narayan, Seema (RMIT University, Australia)

Rizvi, Syed Aun R. (LUMS, Lahore, Pakistan)

Rath, Badri (IIT, Hyderabad, India)

Phan, Dinh (Monash University, Malaysia)

Sharma, Susan (Deakin University, Australia)

Mishra, Vinod (Monash University, Australia)

Rasid, Mohamed Eskandar Shah Mohd (INCEIF, Malaysia)

Hamid, Baharom Abdul (INCEIF, Malaysia)

Thuraisamy, Kannan (Deakin University, Australia)

Reddy, Krishna (Waikato School of Management, New Zealand)

Singh, Baljeet (University of the South Pacific, Fiji)

Ahmed, Huson (Deakin University, Australia)

Bannigidadmth, Deepa (Deakin University, Australia)

Hayat, Aziz (Deakin University, Australia)

Liu, Ruipeng (Deakin University, Australia)

Saba, Irum (IBA, Pakistan)

Wagner, Niklas (University of Passau, Germany)

P.K, Prabheesh (Indian Institute of Technology, Hyderabad, India)

Sukmana, Raditya (Universitas Airlangga, Indonesia)

***ORGANIZING COMMITTEE: ***

Phan, Dinh (Monash University, Malaysia), Chair

Rizvi, Syed Aun R. (LUMS, Lahore, Pakistan)

Neluka Devpura (Deakin University, Australia)

Rath, Badri (IIT, India)

P.K, Prabheesh (IIT, Hyderabad, India)

Iyke, Bernard (Deakin University, Australia)

Nasiri, Maryam (Deakin University, Australia)

***SUBMISSIONS AND IMPORTANT DATES: ***

***October 31, 2017*:** Deadline for paper submission (PDF files).

***November 10, 2017*:** Notification of acceptance.

***December 23, 2017*:** Registration due.

Authors are invited to submit their research papers (in English) in PDF file to the following address: cfe@deakin.edu.au

SPECIAL SESSIONS:

The conference committee welcomes proposals from academics and policy-makers for special sessions, roundtables and panels. Please email to cfe@deakin.edu.au by October 31, 2017.

REGISTRATION FEES:

Conference registration fee is US\$650

Hotel and related travel costs are not included in registration fees.

Full registration fees include registration materials, coffee breaks, and lunch.

Methods of payment will be provided later.

ACCOMMODATION:

There are recommended options for accommodation as below:

*On-campus accommodation *

<http://www.deakin.edu.au/students/your-campus/accommodation/burwood/contact.us>

*Punthill motel *

<http://www.punthill.com.au/property/melbourne-apartment-hotels/punthill-burwood/>

*Boxhill motel *

<http://www.boxhillmotel.com.au/>

TRAVEL:

All participants are expected to make their own travel arrangement.

If you have questions, please contact us via email: cfe@deakin.edu.au

We look forward to meeting you in Melbourne.

Best regards,

The Organizing Committee