



7th Applied Financial Modelling Conference
Theme “Applied Financial Modelling”
Deakin University, Melbourne, Australia on February 7-8, 2019



Call for Papers

The Centre for Financial Econometrics (Deakin University) and the Asia-Pacific Applied Economics Association is jointly organizing the 7th 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.

LOCAL ORGANIZING COMMITTEE:

Dinh Phan (Taylor’s University, Malaysia) — **Co-Chair**
Bernard Iyke (Deakin University, Australia) — **Co-Chair**
Susan Sharma (Deakin University, Australia)
Neluka Devpura (Deakin University, Australia)
Kannan Thuraisamy (Deakin University, Australia)

SUBMISSIONS AND IMPORTANT DATES:

October 31, 2018: Due date for paper submission.
November 9, 2018: Final decision on submissions.
December 21, 2018: Registration deadline.

Authors are invited to submit their research papers (in English) in word version to the following address: <http://www.a-paea.org/conference-paper/add-conference-paper/9>. At this site you will need to register by creating an account.

KEYNOTE SPEAKER:

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

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.

TRANSPORTATION/ACCOMMODATION:

All participants are expected to make their own travel and accommodation arrangements in Melbourne. 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/>

STRUCTURE OF PRESENTATION:

All papers presented at the conference will have a discussant assigned. Each presenter will have 17 minutes to present his/her paper; a discussant will discuss your paper for 7 minutes; and 6 minutes will be allocated for additional question & answers.

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, 2018

PUBLICATIONS:

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



SCIENTIFIC COMMITTEE:

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