



CALL FOR PAPERS

Special Issue of the *Journal of Banking and Finance* - Recent Developments in Financial Econometrics and Applications

1st Conference on Recent Developments in Financial Econometrics and Applications, Melbourne, 4-5, December, 2014

The Centre for Financial Econometrics (CFE), School of Accounting, Economics and Finance, Deakin University, would like to invite paper submissions to participate in the 1st Conference on Recent Developments in Financial Econometrics and Applications, 4-5, December, 2014. Selected papers of satisfactory quality will be published in a Special Issue of the *Journal of Banking and Finance* (JBF) under the guest editorship of Professor Paresh Kumar Narayan (Alfred Deakin Professor, Deakin University; email: narayan@deakin.edu.au) and Professor Morten Nielsen (Canada Research Chair in Time Series Econometrics and Professor of Economics, Queens University, Canada; email: mon@econ.queensu.ca).

The main focus of the conference is on econometric analysis and applications of financial market data, and new econometric methods for testing hypotheses and models in financial economics. All submissions, both theoretical and applied, are welcome. Topics include (but are not limited to): asset returns forecasting; volatility and risk premia forecasting; high frequency data modelling; credit risk modelling; risk management and hedging; pricing models for options and other derivatives; empirical analysis of penny stocks; price discovery; and commodity markets.

All submissions should be made by sending completed paper(s) to narayan@deakin.edu.au before **30 August 2014**. All papers will be refereed. Decisions on accepted papers will be conveyed to authors by **10 October 2014**. The JBF online submission for the Special Issue will open in **January 2015** and all papers presented at the conference, subject to satisfactory revisions, will be allowed for submission. All submissions will follow the JBF refereeing policy and the Special Issue is expected to be published in **October 2015**.

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