



**8<sup>th</sup> Applied Financial Modelling Conference**  
**Theme “Applied Financial Modelling”**  
**Istanbul Sehir University, Istanbul, Turkey on April 11-12, 2019**



**Call for Papers**

The School of Management and Administrative Sciences (Istanbul Sehir University) and the Asia-Pacific Applied Economics Association (APAEA) are jointly organizing the 8<sup>th</sup> 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 (& economics), 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:**

Phan, Dinh (Taylor’s University, Malaysia) — **Co-Chair**  
Ahmet Faruk Aysan (Istanbul Sehir University, Turkey) — **Co-Chair**  
Lokman Gunduz (Istanbul Sehir University, Turkey)  
Haldun Evrenk (Istanbul Sehir University, Turkey)  
Alev Yildirim (Southern Connecticut State University)  
Mehmet Babacan (Medipol University)  
Nurullah Gur ((Medipol University)

**SUBMISSIONS AND IMPORTANT DATES:**

**February 15, 2019:** Due date for paper submission.  
**February 20, 2019:** Final decision on submissions.  
**March 15, 2019:** 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/8>. At this site you will need to register by creating an account.

**PRE-CONFERENCE TUTORIAL**

The conference will also contain a pre-conference tutorial on forecasting using recent developments in financial econometrics. The first 30 people to register will be given free admission to the conference tutorial. The tutorial will be taken by Professor Paresh Narayan (Deakin University)

**KEYNOTE SPEAKER:**

Mahmut Kayacık, Takasbank, CEO  
Joakim Westerlund, Lund University, Professor of Economics  
Jonathan Batten, Universiti Utara Malaysia, CIMB-UUM Chair in Banking and Finance

**REGISTRATION FEES**

Conference registration fee is US\$250  
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 Istanbul. There are recommended options for accommodation as below:  
Elite Hotel Dragos, <http://www.elitehotels.com.tr/Hotel/Elite-Hotel-Dragos/1>  
Cevahir hotel İstanbul Asia, <http://cevahirhotelasia.com.tr/index.php>

**STRUCTURE OF PRESENTATION:**

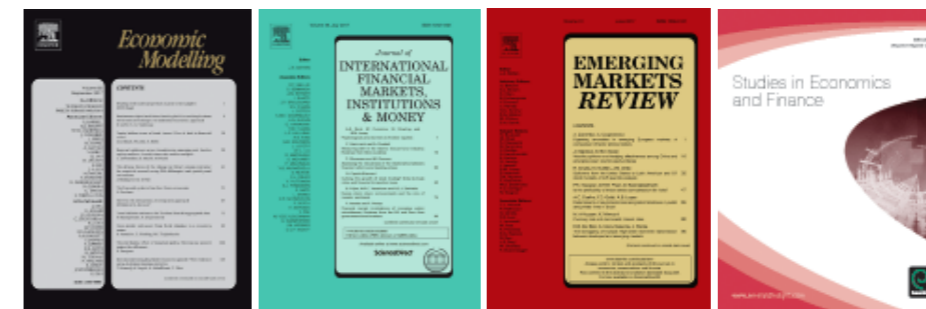
All papers presented at the conference will have a discussant assigned. Each presenter will have 15-20 minutes to present his/her paper; a discussant will discuss your paper for 5-7 minutes; and 3 minutes will be allocated for additional question & answers.

**SPECIAL SESSIONS:**

The conference committee welcomes proposals from academics and policy-makers for special sessions, roundtables and panels. Please email to [contact.apaea@gmail.com](mailto:contact.apaea@gmail.com) by October 31, 2018

**PUBLICATIONS:**

Selected papers that meet publication standards will be invited for submission to: *Economic Modelling*, *Journal of International Financial Markets Institutions & Money*, *Emerging Markets Review*, and *Studies in Economics and Finance*. All papers will go through normal review process but on an expedited basis.



**SCIENTIFIC COMMITTEE:**

Batten, Jonathan (University Utara, Malaysia)  
Narayan, Paresh (Deakin University, Australia)  
Ibrahim, Mansor (INCEIF, Malaysia)  
Choong, Chee Keong (UTAR, Malaysia)  
Au Yong, Hui Nee (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 (Taylor’s University, Malaysia)  
Sharma, Susan (Deakin University, Australia)  
Rasid, Mohamed Eskandar Shah Mohd (INCEIF, Malaysia)  
Hamid, Baharom Abdul (INCEIF, Malaysia)  
Thuraisamy, Kannan (Deakin University, Australia)  
Reddy, Krishna (Australian Institute of Business, Australia)  
Singh, Baljeet (University of the South Pacific, Fiji)  
Ahmed, Huson (Deakin University, Australia)  
Bannigidmath, Deepa (Edith Cowan University, Australia)  
Hayat, Aziz (Deakin University, Australia)  
Liu, Ruipeng (Deakin University, Australia)  
Saba, Irum (IBA, Pakistan)  
Wagner, Niklas (University of Passau, Germany)  
K.P, Prabheesh (Indian Institute of Technology, Hyderabad, India)  
Sukmana, Raditya (Universitas Airlangga, Indonesia)