

# 2<sup>nd</sup> ANNOUNCEMENT AND CALL FOR PAPERS

The Financial Forecasting F2 Section  
European Society of Computational Methods in Sciences and Engineering

The F2 Section Honorary Fellows

Geert Bekaert, Tim Bollerslev, Frank Diebold, Eric Ghysels, James Lothian, Dimitris Politis, Eric Renault, Halbert White

The F2 Section Advisory Board

Halbert White, Mike Clements, Dimitris Politis, Gikas Hardouvelis, Elias Tzavalis, Thanasis Stengos



ADVANCES in  
FINANCIAL  
FORECASTING



## 2<sup>nd</sup> INTERNATIONAL SYMPOSIUM

At the  
2005 INTERNATIONAL CONFERENCE of  
COMPUTATIONAL METHODS IN SCIENCES AND ENGINEERING

October 21-26, 2005 - [aff@uop.gr](mailto:aff@uop.gr)  
<http://econ.uop.gr/~aff/aff2005call.html>



The 2<sup>nd</sup> International Symposium “Advances in Financial Forecasting” will be taking place in October 21-26, at the Poseidon Hotel in the city of Loutraki, Greece (photo above is the conference venue). The 2<sup>nd</sup> AFF is part of the 2005 International Conference of Computational Methods in Sciences and Engineering.

The symposium aims in bringing together scientists from across disciplines that have an interest in methods and applications in various areas of financial forecasting. Topics of interest include but are not limited to: *Computationally Intensive Methods in Economics, Finance and Forecasting, High Frequency Forecasting, Directional Forecasting, Nonlinear and Nonparametric models, Models for Asset Pricing, Models for Risk Management, Models for Volatility and Correlation of Asset Returns, Models and Strategies for Trading, Comparing performance of different models, Applications in Stock, Foreign Exchange and Fixed Income markets.*

You are invited to submit a paper, extended abstract or a proposal for a session and to participate in the activities of the 2<sup>nd</sup> AFF. Please visit the symposium website at <http://econ.uop.gr/~aff/aff2005call.html> for further details or contact the symposium organizers at [aff@uop.gr](mailto:aff@uop.gr).

The symposium is organized by the Financial Forecasting F2 section of the European Society of Computational Methods in Sciences and Engineering. Visit our website at <http://econ.uop.gr/~aff> and join our mailing list to keep you updated about the symposium and all other activities of the section.

*The F2 Executive and Coordination & Support Teams*