Behavioural Finance Working Group Conference

Call for Papers

Theme: Can Behavioural Finance inform Volatility Modeling/Forecasting?

Dates: 6-7 June 2019

Behavioural Finance Working Group (BFWG), Queen Mary, University of London, UK

Keynote Speaker: Richard Sias (University of Arizona)

Organisers: Gulnur Muradoglu (Queen Mary, University of London, UK), Vasileios Kallinterakis (University of Liverpool, UK) and Dimos Kambouroudis (Stirling University, UK)

Conference fee: early bird registration fee £200 before 29 March 2019, standard registration fee £300 after 30 March- 7 June 2019. Register here

Venue: Queen Mary University of London
School of Business and Management
Francis Bancroft Building
Mile End Road, London, UK, E1 4NS

Overview:
In this two-day meeting jointly organized by the Behavioural Finance Working Group (BFWG) and Queen Mary, University of London, UK, we will consider how the fields of behavioural finance, economic psychology, financial socio-analysis and other related areas can enhance our understanding of financial behaviours. Papers exploring any Behavioural Finance issue will be considered, but those related to the contributions of behavioural finance (e.g. via sentiment, over/under reaction, specific biases/heuristics etc) to informing the modelling and forecasting of volatility in various asset classes (e.g. equities, fixed-income, derivatives, exchange-traded funds and currencies, to mention but a few) will be particularly welcome.

As usual, we will consider papers in all areas of common concern to those working in behavioural finance and related areas. These include processes underlying the financial judgments and decisions involved in investing, trading, forecasting, risk assessment, asset valuations, acquisitions, IPOs, asset pricing bubbles, financial crises, and other financial behaviours. As well as such associated cognitive phenomena as overconfidence, framing, loss aversion, herding, optimism, biased information search,

and the money illusion, we are equally interested in drawing on emotional and psychodynamic perspectives, group psychology, personality theory including narcissism and psychopathology, and narratology in the context of the role story telling plays in all financial activity. We seek contributions relating to these issues at the level of markets and institutions of various types, households, corporations, boards and other financially active groups, individual and institutional investors and traders.

We will also have:
- dedicated PhD sessions supported by ICAEW's Charitable Trusts and
- a Practitioner's Round Table chaired by Dr Céline Chi-Hae Wong (UBS Switzerland)

Special Issue: Accepted papers will be considered for a special issue of the *Review of Behavioural Finance* which will publish a selection of research presented at the conference. Further information about the submission process will be shared during the conference and emailed to the participants.

Special issue journal website:

Review of Behavioural Finance: http://www.emeraldinsight.com/loi/rbf

Best Paper Awards: Two best paper awards will be given for the papers presented at the conference. Review of Behavioural Finance will give a Best Quantitative Paper Award and the Qualitative Research in Financial Markets will give a Best Qualitative Paper award.

Deadline: We invite you to submit extended abstracts, papers-in-progress or full papers by the **deadline of February 1st, 2019**.

The organizers will come back with a decision within three weeks after this deadline.

To submit a paper or extended abstract for consideration complete the following online form and submit your final call for papers (**ONCE SUBMITTED NO AMENDMENTS OR ALTERATIONS CAN BE MADE TO THE TITLE OR CONTENT**) here

Any issues with submitting your paper, please email a PDF version of the manuscript to: bfwg@qmul.ac.uk.