1st Symposium on Quantitative Finance and Risk Analysis (QFRA 2015)

June 11-12, 2015, Santorini island, Greece

Dear Colleague,

It is our pleasure to circulate the 2nd announcement of the **1st Symposium on Quantitative Finance and Risk Analysis, QFRA2015** (http://www.liv.ac.uk/qfra-2015/). The symposium is to be held at Santorini Island, Greece during June 11-12, 2015.

Focus:

Behavioural finance**,** Commodity Trading**,** Credit Risk Modelling**,** Derivatives pricing and hedging**,** Econophysics**,** Finance and Stochastics**,** Financial Engineering**,** Financial Risk Management**,** Liquidity Modelling**,** Operational risk modelling

Publications:

Special Issue: Quantitative Finance (Taylor and Francis) will publish a special conference issue on papers dedicated to Commodity Pricing and Trading. Presenters who want their paper to be considered for this special issue, should get in touch with Christian Ewald (Managing Editor).

Keynote Speakers:

Prof. Hélyette Geman, Birkbeck, University of London, Department of Economics, Mathematics and Statistics, UK.

Prof. Calum Turvey, Cornell University, Charles H. Dyson School of Applied Economics and Management, USA.

Dr. Hans-Georg Zimmermann, Senior Principal Research Scientist within Siemens Corporate Technology

Important dates:

- March 31, Abstract submission deadline
- May 1, Notification of acceptance
- May 15, Registration deadline
- June 1, Scientific programme
- June 11, Symposium Opening

Venue:

QFRA 2015 will be hosted at the Conference centre of the El Greco Resort at Stantorini Island.

Registration:

All the actions related to the QFRA2015 (paper submission, registration etc) may be completed via the Symposium website at http://www.liv.ac.uk/qfra-2015/

Abstracts for presentations should be submitted to qfrasymposium@gmail.com by **31 March 2015**.

Please note that abstracts should have a front page that contains only the following items:

- Title
- Authors with affiliation (in bold the presenter)
- Abstract
- Key references

Looking forward to see you in QFRA2015!

Symposium Chair,

Athanasios Pantelous, Department of Mathematical Sciences, University of Liverpool, UK
Georgios Sermpinis, Adam Smith Business School, University of Glasgow, UK
Christian Ewald, Adam Smith Business School, University of Glasgow, UK
Jason Laws Management School, University of Liverpool, UK

The symposium is under the umbrella of the **EPSRC and ESRC Centre for Doctoral Training on Quantification and Management of Risk & Uncertainty in Complex Systems & Environments**