



## Call for papers

Örebro University, School of Business and Kommuninvest workshop

# Predicting Asset Returns

Tuesday 13<sup>th</sup> of November – Wednesday 14<sup>th</sup> of November, 2018, Örebro, Sweden

Predictability in asset returns remains one of the core research topics in financial economics. From an academic perspective, return predictability relates to central questions such as time-variation in the rewards to risk and market efficiency. From a policy perspective, the question of whether one can identify possibly “over-heated” markets that pose a threat to financial and macroeconomic stability is essentially a question of whether returns are predictable.

Despite many decades of research, there is still little consensus on the empirical evidence surrounding return predictability. The purpose of this workshop is therefore to bring together academics and policymakers presenting new analysis related to the prediction of asset returns. While the focus in much of the literature is on stock return predictability, we also especially invite contributions relating to other assets such as interest rates, foreign exchange, and commodities.

Topics include, but are not restricted to:

- Econometric methods for return predictability.
- New empirical findings and applications, especially with an international perspective.
- Predictability from a policy perspective.
- Theoretical models of return predictability.
- Predictability – are things different after the financial crisis?
- Fan charts/density forecasting.
- Analysis of central banks’ interest rate projections.

**Participation/registration:** The number of conference participants will be limited in order to stimulate the exchange and discussion of new ideas. Preference will be given to presenters and discussants of papers. The papers presented at the workshop will be chosen based on a review process. We encourage submissions of research at an early stage since such work typically will benefit most from open and informal discussion.

**Submission procedure:** The submission deadline is the 15th of August. Send papers in pdf format to [par.osterholm@oru.se](mailto:par.osterholm@oru.se). By the 31st of August, we will let you know if your paper is accepted for presentation. Papers will be selected by the scientific committee which consists of Erik Hjalmarsson (University of Gothenburg), Sune Karlsson (Örebro University) and Pär Österholm (Örebro University).

**Workshop fee:** The workshop is free of charge but participants are expected to cover their own travel and accommodation expenses.

**Conference venue:** The conference will take place at Kommuninvest, in the centre of Örebro.

**Organizers:** Örebro University, School of Business  
Kommuninvest

**Additional information:** If you have questions, send an email to [par.osterholm@oru.se](mailto:par.osterholm@oru.se).