

Vienna Symposium on Foreign Exchange Markets

The WU Research Institute for Capital Markets (ISK) will organize the annual *Vienna Symposium on Foreign Exchange Markets* from August 23-24, 2021 in Vienna at Palais Coburg. We currently expect that the evolution of the pandemic will allow a residential format in August. To alleviate health concerns and broaden the audience, we will offer remote-participation alternatives.

Topic

Research on risk premia, factors, and predictive regressions has traditionally focused on equity markets, while research on foreign exchange has been lagging despite its huge potential. Currently, the low yield environment, large international portfolio flows and unconventional monetary policy have made it crucial for asset managers to incorporate FX strategies and FX risk management. We therefore welcome papers on FX risk premia, FX strategies, FX valuation, FX and monetary policy, Emerging Market currencies, currency pegs, FX regimes, FX and business cycle, etc.

In addition to the above-mentioned research themes, we particularly encourage the submission of papers that deal with the **interaction of FX and interest rates** as well as **interaction of FX and sovereign risk**.

Submission of papers

Deadline for submission is March 1, 2021. To submit your paper please click [here](#).

Authors of accepted papers will be notified by April 30, 2020.

Benefits

There is no conference fee; presenters of accepted papers will receive free accommodation at the conference venue, lunches, and conference dinners. In addition, we have a limited number of travel grants available.

Program Committee

Chair of the Program Committee: Josef Zechner. Further members of the program committee are Georg Cejnek, Magnus Dahlquist, Zhengyang Jiang, Stephan Kranner, Otto Randl, Lucio Sarno, Andrea Vedolin, Christian Wagner, and Michael Weber.

WINNER Best Paper Award

By submitting to the conference your paper is also considered for the *WINNER Best Paper Award 2021*. This award is organized by ZZ Vermögensverwaltung and POK Pühringer Privatstiftung in collaboration with WU Vienna. The paper award committee will select the best paper to receive a EUR 10'000 prize. The award selection will be based on both the quality of the submitted paper and the conference presentation.

Contacts

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Website: <https://www.wu.ac.at/en/isk/conferences/vsfx-2021/>

Organizer



In collaboration with

