# Call for papers

### Lillehammer Business Analytics Workshop 2024



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#### **Main theme: Banking and Finance**

Welcome to join the first Business Analytics Workshop in Lillehammer, Norway on May 22-24, 2024. The workshop will focus on sharing and learning the latest research and real-life applications of business analytics tools and techniques in banking and finance. Inland Norway University of Applied Sciences (INN) will host the workshop, 30 years after the Winter Olympics in Lillehammer 1994. The workshop will also be a celebration of our new MSc program in Business Analytics. The keynote speakers include **Hélyette Geman**, **Bruno Dupire** and **Alireza Borhani**.

A special issue dedicated to applications of machine learning and AI models to examine important research questions in finance will be hosted by Quantitative Finance.

## **Call for Papers**

The **areas of interest** for the workshop are within the main topic areas of business analytics in banking and finance:

- Big Data, Machine Learning, and AI in business, banking, and Finance
  - Examples: High-frequency (trading) data, Algorithmic trading, fraud detection, credit scoring, sentiment analysis, classification, and more.
- Business Forecasting and Risk Management
  - Examples: Business level (sales, customer demand, costs), macro level (inflation, GDP, interest rates), risk management (volatility modelling and forecasting, Value-at-Risk, Expected Shortfall, etc.)
- Financial Modelling
  - Examples: Asset Management, Econometrics and Financial Mathematics, Asset price modelling, Derivatives, Operations Research in Finance, and more.

Innovative contributions related to sustainable investment and climate risk, within software development, statistical packages, and other areas relevant for improving business performance in the banking and finance sectors are also welcome. We also want to emphasize that *banking and finance* should be understood in a broad sense.

#### **Extended abstract submission**

Please submit your abstract of maximum 500 words (corresponding to one page) in PDF format

Each abstract should contain:

- Title
- Session topic (one of the topics above)
- Authors and their full affiliations (presenter indicated in boldface)
- Abstract

The deadline for extended abstract submission: **10 March 2024**. Authors will be informed of the outcome of their submission by March 20.

#### Abstract submission are to be sent to LBAW@inn.no

For more information, see our website



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