Financial Econometrics, Asset Markets & Macroeconomic Policy | Lancaster University Management School

Financial Econometrics: Market Microstructure, Limit Order Books and Derivative Markets

Lancaster University, UK, September 13 – 14, 2018

Call for Papers

Invited Speakers

Torben Andersen, Northwestern University

Randolf Roth, Eurex

Viktor Todorov, Northwestern University

In association with the ESRC-FWF funded research project on "Order Book Foundations of Price Risks and Liquidity: An Integrated Equity and Derivatives Markets Perspective", the **Centre for Financial Econometrics, Asset Markets and Macroeconomic Policy (EMP)** at Lancaster University Management School invites the submission of papers in the field of **financial econometrics** focussing on:

- High-frequency financial econometrics
- Derivative markets
- Market microstructure analysis
- Limit order book analysis
- Risk and liquidity research
- Volatility modelling
- High-frequency news sentiment
- Forecasting

Closing Date for Paper Submission: July 1, 2018

Papers should be submitted in electronic form (pdf) via email to **emp@lancaster.ac.uk**. Please include your contact information and affiliation.

Organising Committee

Ilya Archakov, Nikolaus Hautsch, Sergey Nasekin, Ingmar Nolte, Sandra Nolte, Stephen Taylor

For more information, go to http://wp.lancs.ac.uk/finec2018/