

SoFiE sponsored joint Financial Econometrics Conference Lancaster University, UK, April 21 – 23, 2027



Confirmed Keynote Speakers

- **Torben Andersen**, Northwestern University
- **Oliver Linton**, University of Cambridge
- **Roberto Reno**, ESSEC Business School
- **Viktor Todorov**, Northwestern University

The Centre for Financial Econometrics, Asset Markets and Macroeconomic Policy (EMP), the Department of Accounting and Finance and the Department of Economics at Lancaster University Management School invite the submission of papers in the field of **financial econometrics** and closely related fields. Topics include but are not limited to

- | | |
|-----------------------------------|---|
| • high-frequency econometrics | • volatility modelling |
| • market microstructure | • artificial intelligence & machine learning |
| • forecasting | • factor models |
| • asset pricing & investments | • term structure models |
| • risk neutral density estimation | • risk modelling |
| • fintech & blockchain | • real time detection of extreme market events |
| • cryptocurrencies | • options & derivatives modelling |
| • climate econometrics | • multivariate & high dimensional time series modelling |

The Lancaster Financial Econometrics Prize (GBP 1,000) will be awarded to the best paper at the conference.

Closing Date for Paper Submission: 1st December 2026

Papers (PDF) should be uploaded via [Qualtrics Forms](#). Please include all requested contact information for all your co-authors. A £30 paper submission fee will be charged. The conference is 100% in-person at Lancaster University without online sessions.

Organising Committee

Marwan Izzeldin, Olga Kolokolva, Ingmar Nolte, Sandra Nolte, Efthymios Pavlidis, Manh Pham, Vikas Raman, Mark Shackleton, Stefano Soccorsi, Stephen Taylor, Shifan Yu

For more information, go to <http://wp.lancs.ac.uk/finec2027/>