

Frontiers of Factor Investing

Lancaster University, UK, April 23 – 24, 2018



Keynote Speakers

Marie Brière, Amundi Asset Management & Paris Dauphine University

Michael Fraikin, Invesco Quantitative Strategies

Raman Uppal, EDHEC Business School & CEPR

The **Centre for Financial Econometrics, Asset Markets and Macroeconomic Policy (EMP)** at Lancaster University Management School and **Invesco Quantitative Strategies** invite the submission of papers in the field of **factor investing and related research areas**, including:

- Asset pricing
- Investments
- Factor selection, optimization and timing
- Global portfolio selection
- Risk management
- Factor allocation
- Pricing factors
- Return predictability
- Financial econometrics
- High-frequency finance
- Volatility modelling
- News sentiment
- Big data & machine learning
- Forecasting
- Model selection
- Extreme event modelling

The best paper will be awarded the **Invesco IQS Factor Investing Prize** (GBP 2000).

Closing Date for Paper Submission: January 15, 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

Anastasios Kagkadis, Harald Lohre, Alberto Martin-Utrera, Ingmar Nolte, Sandra Nolte, Stephen Taylor