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

4th Frontiers of Factor Investing Conference
Lancaster University, UK, 24th-26th April 2024

Call for Papers

Keynote Speakers

Magnus Dahlquist - Stockholm School of Economics

Marcin Kacperczyk - Imperial College London

Laurens Swinkels - Erasmus University Rotterdam and Robeco

Scott Wolle - Invesco

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

- Asset Pricing
- Investments
- Factor Allocation
- Risk Management
- Sustainable Investing
- Climate Finance
- Alternative Data
- Financial Econometrics
- High-Frequency Finance
- Volatility Modelling
- News Sentiment
- Machine Learning
- Fintech, DeFi & Crypto
- Extreme Event Modelling

There will be three best paper prizes awarded at the conference:

- **Invesco Factor Investing Prize** (GBP 1,000)
- **Robeco Sustainable Investing Prize** (GBP 1,000)
- **Quoniam Innovation in Data-Driven Investing Prize** (GBP 1,000)

Closing Date for Paper Submission: 15th December 2023

Papers (PDF) should be uploaded electronically via **Google Forms**. Please include all requested contact information for all authors. **The conference is in-person and held at Lancaster University. No online sessions are offered.**

Organising Committee

Mykola Babiak, Matthias Hanauer, David Happersberger, Anastasios Kagkadis, Olga Kolokolova, Harald Lohre, Ingmar Nolte, Sandra Nolte, Carsten Rother, Mark Shackleton, Maximilian Stroh, Jerry Sun, George Wang, Chelsea Yao

For more information, go to the **FoFI Conference Website**

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