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

5th Frontiers of Factor Investing Conference
Lancaster University, UK, April 15 – 17, 2026

Call for Papers

Keynote Speakers

Svetlana Bryzgalova - London Business School
Álvaro Cartea - University of Oxford
Matthias Hanauer - Robeco
Semyon Malamud - Swiss Federal Institute of Technology
Andrew J. Patton - Duke University

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: December 15, 2025

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

Organising Committee

Mykola Babiak, David Happersberger, Olga Kolokolova, Harald Lohre, Ingmar Nolte, Sandra Nolte, Vikas Raman, Carsten Rother, Mark Shackleton, Amar Soebhag, Maximilian Stroh, Laurens Swinkels, George Wang, Chelsea Yao

For more information, go to **http://wp.lancs.ac.uk/fofi2026/**

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