

**Conference on the Econometrics of Financial Markets  
Call for Papers**

May 4 - 5, 2017, Stockholm Business School, Sweden

The Econometrics of Financial Markets, by John Campbell, Andrew Lo, and Craig MacKinlay, has become a classic for empirical research in finance. Marking the 20th anniversary of the book, this conference aims to bring together scholars that are shaping, shall we say, potential new chapters of the book?

**KEYNOTE SPEAKERS:**

John Y. Campbell (Harvard University)

Andrew W. Lo (MIT Sloan)

A. Craig MacKinlay (Wharton, University of Pennsylvania)

**TOPICS:** We invite submissions of papers in all areas of financial econometrics. In particular, we encourage papers on the following topics:

- Financial networks
- Financial technology and market design
- Financial applications of machine learning
- Individual investor portfolios, preferences, and strategies
- Market microstructure and high-frequency trading
- Liquidity in all of its incarnations
- Systemic risk measurement and management

**PAPER SUBMISSION PROCEDURE:** Submissions should be sent by email to [econometrics@sbs.su.se](mailto:econometrics@sbs.su.se) no later than December 1, 2016. The program will consist of keynote speeches, paper presentations with discussants, and a poster session. Please indicate in the submission email whether the paper should also be considered for the poster session. Authors of selected papers will be notified by January 23, 2017. There will be no registration fee. A limited budget is available for reimbursing travel and accommodation expenses of presenters and discussants.

**PROGRAM COMMITTEE:**

Yacine Ait-Sahalia (Princeton)

Eric Budish (Chicago-Booth)

Mila Getmansky Sherman (UMass Amherst)

Björn Hagstromer (Stockholm Business School)

Leonid Kogan (MIT)

Sydney C. Ludvigson (NYU)

Albert J. Menkveld (VU Amsterdam)

Motohiro Yogo (Princeton)

WEBSITE: <http://sbs.su.se/EFM2017>

CONTACT: For any questions regarding this event, please email us at [econometrics@sbs.su.se](mailto:econometrics@sbs.su.se)