

KOMMUNINVEST

Call for papers

Örebro University, School of Business and Kommuninvest workshop

Financial Econometrics

Monday 6th of November - Tuesday 7th of November, 2023, Örebro, Sweden

The School of Business at Örebro University and Kommuninvest are jointly arranging the sixth annual two-day workshop on financial econometrics. The workshop will cover a broad range of topics in financial econometrics, both theoretical and empirical. These include, but are not restricted to:

- Interest rate modelling
- Macro-financial linkages
- Volatility and risk modelling
- Prediction and forecasting
- Non-Gaussian models
- Bayesian econometrics

Keynote speakers: James Mitchell, Federal Reserve Bank of Cleveland Mike West, Duke University

Participation:	The papers presented at the workshop will be chosen based on a review process. We encourage submissions of research at an early stage since such work typically will benefit most from open and informal discussion.	
Submission procedure:	The submission deadline is the 1st of September. Send papers in pdf format to <u>finecon@oru.se</u> . By the 12th of September, we will let you know if your paper is accepted for presentation.	
Workshop fee:	The workshop is free of charge to presenters and co-authors. A registration fee of 500 SEK applies to other participants. Funding permitting, limited travel grants will be available for presenters.	
Conference venue:	The conference will take place at the main campus of Örebro University.	
Organizers:	Örebro University, School of Business Kommuninvest	
Important dates:	1st of September 12th of September 23rd of October	Deadline for manuscript submission Notification if paper has been accepted Registration opens Deadline for registration
Additional information:	If you have questions, send an email to the organizers from Örebro University, <u>finecon@oru.se</u> . Further information will be posted on the workshop website <u>https://www.oru.se/finecon-2023</u> .	