

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.<br>We encourage submissions of research at an early stage since such work typically<br>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<br>Kommuninvest                                                                                                                                                                      |                                                                                                                                  |
| Important dates:        | 1st of September<br>12th of September<br>23rd of October                                                                                                                                                                   | Deadline for manuscript submission<br>Notification if paper has been accepted<br>Registration opens<br>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> .                 |                                                                                                                                  |