



## Call for papers



Örebro University, School of Business and Kommuninvest workshop

# Financial Econometrics

Monday 7th of November – Tuesday 8th of November, 2022, Örebro, Sweden

The School of Business at Örebro University and Kommuninvest are jointly arranging the fifth 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:**  
**Doctor Marta Banbura, European Central Bank**  
**Professor John Maheu, McMaster 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 [finecon@oru.se](mailto:finecon@oru.se). By the 10th of September, we will let you know if your paper is accepted for presentation.
- Workshop fee:** The workshop is free of charge, but participants are expected to cover their own travel and accommodation expenses. Limited funds are available for travel expenses for presenters (by application).
- Conference venue:** The conference will take place at Elite Stora Hotellet in the centre of Örebro.
- Organizers:** Örebro University, School of Business  
Kommuninvest
- Important dates:**
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|-------------------|---|
| 1st of September  | Deadline for manuscript submission      |
| 10th of September | Notification if paper has been accepted |
| 24th of October   | Deadline for registration               |
- Additional information:** If you have questions, send an email to the organizers from Örebro University, [finecon@oru.se](mailto:finecon@oru.se). Further information will be posted on the workshop website <https://www.oru.se/hh/finecon-2022>.