



## Call for papers



Örebro University, School of Business and Kommuninvest workshop

### Financial Econometrics

Monday 15h of November – Tuesday 16th of November, 2021, Örebro, Sweden

The School of Business at Örebro University and Kommuninvest are jointly arranging the fourth 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:

**Professor Barbara Rossi, Universitat Pompeu Fabra**  
**Professor Dick van Dijk, Erasmus University Rotterdam**

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 30th of September. Send papers in pdf format to <a href="mailto:finecon@oru.se">finecon@oru.se</a> . By the 15th of October, we will let you know if your paper is accepted for presentation.	
Workshop fee:	The workshop is free of charge.	
Conference venue and time:	The conference will be conducted online during daytime Central European Time. The organizers will strive to accommodate the participants' time zone when scheduling the sessions.	
Organizers:	Örebro University, School of Business Kommuninvest	
Important dates:	30th of September 15th of October 22nd of October	Deadline for manuscript submission Notification if paper has been accepted Deadline for registration
Additional information:	If you have questions, send an email to the organizers from Örebro University, <a href="mailto:finecon@oru.se">finecon@oru.se</a> . Further information will be posted on the workshop website <a href="https://www.oru.se/hh/finecon-2021">https://www.oru.se/hh/finecon-2021</a> .	