



Call for papers



Örebro University, School of Business and Kommuninvest workshop

Financial Econometrics

Monday 11th of November – Tuesday 12th of November, 2019, Örebro, Sweden

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

- Return predictability
- Interest rate modelling
- Volatility and risk modelling
- Non-Gaussian models in finance
- Bayesian econometrics

**Keynote speaker: Professor Peter Reinhard Hansen,
University of North Carolina, Chapel Hill**

Participation:	The number of conference participants will be limited in order to stimulate the exchange and discussion of new ideas. 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 15th of August. Send papers in pdf format to finecon@oru.se . By the 31st of August, 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 (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:	15th of August 31st of August 14th 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, finecon@oru.se . Further information will be posted on the workshop website https://www.oru.se/hh/finecon-2019 .	