



CALL FOR PAPERS:

3rd Sydney Market Microstructure Meeting, April 5-6, 2018

Submission deadline: January 4, 2018

MEETING OVERVIEW:

This two-day meeting brings together researchers and policy makers to discuss current issues and recent research on the microstructure of financial markets. Empirical, theoretical, and experimental papers are welcome from all areas in market microstructure including, but not limited to, market design, liquidity, price discovery, market integrity, and regulation.

The format of the meeting includes paper presentations and discussions, keynote presentations by Thierry Foucault (HEC Paris) and Jonathan Brogaard (University of Washington), and a panel discussion. The meeting will also include social functions and an Australian fine wine degustation.

The meeting is co-hosted by the Financial Research Network (FIRN), the University of Technology Sydney (UTS), and the University of Sydney. This meeting is part of the FIRN program of topic specific research meetings. Programs from previous years can be found here:

<http://firn.org.au/intensive-research-meetings/market-microstructure-meeting/>

PAPER SUBMISSION PROCEDURE:

Interested authors should submit their paper at the open conference portal <http://www.openconf.org/FIRNTOPIC2018> by January 4, 2018. Papers submitted in a preliminary version may also be considered, provided that the aim of the research, the methodological approach and the main results are clearly outlined. In the submission, please include two pdf copies of the paper: (i) an anonymous copy without author identifying information and (ii) a version that includes author details. In the email, please indicate which author would present the paper. There are no fees to submit or present at the meeting. Presenters of accepted papers will receive a financial contribution to the costs of travel and accommodation.

Papers will be blind reviewed by the program committee and authors will be notified of the committee's decision by January 20, 2018.

For further information about the meeting, contact the program committee chair: Talis Putnins at Talis.Putnins@uts.edu.au

PROGRAM COMMITTEE:

Sean Foley, Doug Foster, David Michayluk, Vinay Patel, Talis Putnins, Elvira Sojli, Wing Wah Tham.

