

CALL FOR PAPERS

5th Annual Central Bank Workshop on the Microstructure of Financial Markets

8-9 October 2009
Zurich, Switzerland

The Swiss National Bank is organizing a two-day workshop on the microstructure of financial markets, on 8-9 October, 2009 in Zürich. This is the fifth conference of a series of intellectual challenging events that previously took place in Oslo (2005), Ottawa (2006), Budapest (2007) and Hong Kong (2008). The workshop will provide an opportunity for researchers and practitioners to discuss theoretical and empirical issues regarding the microstructure of financial markets.

The keynote speakers of the event will be:
Maureen O'Hara (Cornell University)
Hendrik Bessembinder (University of Utah)

The programs of the previous workshops can be accessed at the following websites:

http://www.snb.ch/en/ifor/research/conf/id/sem_2009_10_08

http://www.norges-bank.no/Pages/Article_12303.aspx

http://www.bankofcanada.ca/en/conference_papers/norgesbank/papers.html

http://english.mnb.hu/engine.aspx?page=mnben_micro2007

http://www.hkimr.org/conferences_detail.asp?id=31&callfrom=coming&page=1

Submission procedure

The organizers encourage the submission of papers related to the microstructure of equity, fixed income and foreign exchange markets. Papers on the microstructure of money market and market (il)liquidity are especially welcome. Interested authors should send a draft of a completed paper in electronic form to micro2009@snb.ch.

The deadline for submission is 17 April 2009. Papers will be selected by the organizing committee. Authors of accepted papers will be notified by the 15 June 2009.

There is no conference fee. Presenting authors of accepted papers will be offered accommodation and a partial contribution in case of overseas travel expenses.

Organizing committee

Martin Evans (Georgetown University)

Michael Fleming (Federal Reserve Bank of New York)

Thierry Foucault (HEC Paris)

Ingrid Lo (Bank of Canada)

Bernt A. Odegaard (Norwegian School of Management)

Christine Parlour (UC Berkeley)

Angelo Ranaldo (Swiss National Bank)

Dagfinn Rime (Norges Bank)