

Call for papers

4th Annual Central Bank Workshop on the Microstructure of Financial Markets

Bank for International Settlements and Hong Kong Institute for Monetary Research,
Hong Kong SAR
September 18th -19th, 2008

Website: http://www.hkimr.org/conferences_coming.asp

The Bank for International Settlements and the Hong Kong Institute for Monetary Research of the Hong Kong Monetary Authority are jointly organizing a two-day workshop on the microstructure of financial markets, on September 18th -19th, 2008 in Hong Kong. This initiative aims at repeating the success of similar events which took place in Oslo (2005), Ottawa (2006) and Budapest (2007). The workshop will provide an opportunity for researchers and practitioners to discuss theoretical and empirical issues regarding the microstructure of financial markets and for researchers studying different financial markets to interact.

The keynote speakers of the event will be

Professor Kalok Chan (Hong Kong University of Science and Technology)
Professor Michael Melvin (Barclays Global Investors)

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

<http://english.mnb.hu/micro2007>

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

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

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 emerging markets are especially welcome. Interested authors should send a draft of a completed paper in electronic form to hkimr@hkma.gov.hk. The deadline for submission is April 25th, 2008. Papers will be selected by the organizing committee. Authors of accepted papers will be notified by the end of June 2008.

There is no conference fee. Authors of accepted papers will be offered accommodation for the duration of the workshop and US\$500 as a contribution to their travel expenses. For papers with multiple authors accommodation and reimbursement will be paid to the presenting author.

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)
Eli Remolona (BIS)
Dagfinn Rime (Norges Bank)
Giorgio Valente (University of Leicester)