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CALL FOR PAPERS

15th Annual Central Bank Conference on the Microstructure of Financial Markets

November 7-8, 2019

Sveriges Riksbank, Stockholm, Sweden

Submission deadline: May 1, 2019

Confirmed keynote speaker: Ingrid Werner (Ohio State University)

Sveriges Riksbank will host the 15th Annual Central Bank Conference on the Microstructure of Financial Markets on November 7-8, 2019. This annual central bank workshop invites researchers, policy-makers and practitioners to discuss theoretical work, empirical findings and policy implications related to the microstructure of financial markets.

Financial market microstructure may influence, and be affected by central banks' policies. Papers addressing the interaction between policy design and financial markets would be particularly welcome. Studies in all areas of market microstructure are welcome and the following non-exhaustive list of topics provides some guidelines for specific areas of interest:

- i) Central bank digital currencies (CBDC).
- ii) Impacts of non-standard monetary policy measures.
- iii) Central clearing parties and financial stability.
- iv) The microstructure of the interbank market.
- v) Macroeconomic implications of market microstructure.
- vi) The functioning of OTC derivatives.
- vii) Machine learning techniques for microstructure analysis.
- viii) Information disclosure and market liquidity.
- ix) Effects of MiFID II on European securities trading.

Drafts of completed papers should be submitted in PDF format by May 1, 2019 to research@riksbank.se. Authors will be notified by June 19, 2019.

The organizing committee consists of Björn Hagströmer (Stockholm University), Erik Hjalmarsson (University of Gothenburg), Isaiah Hull (Sveriges Riksbank), Tor Jacobson (Sveriges Riksbank), Dagfinn Rime (BI), and Xin Zhang (Sveriges Riksbank).

The program and other information about the conference will be posted on the Riksbank website (www.riksbank.se/en/research/conferences), which also contains information about past Riksbank conferences. Questions can be directed to research@riksbank.se.



Program committee:

Alessandro Beber (Cass Business School)
Giovanni Cespa (Cass Business School)
Andrew Ellul (Indiana University)
Martin Evans (Georgetown University)
Michael Fleming (New York Fed)
Thierry Foucault (HEC Paris)
Alexandre Gautier (Banque de France)
Ingrid Lo (Victoria University of Wellington)
Benoit Mojon (Banque de France)
Michael Moore (Warwick Business School)
Bernt Arne Odegaard (University of Stavanger)
Carol Osler (Brandeis University)
Marco Pagano (EIEF, University of Naples Federico II)
Christine Parlour (University of California, Berkeley-Haas)
Dagfinn Rime (BI Norwegian Business School and Norges Bank)
Norman Schuerhoff (HEC Lausanne and Swiss Finance Institute)
Giorgio Valente (City University of HK)
Clara Vega (Federal Reserve System)

Previous events in the conference series:

Hong Kong Institute for Monetary Research, Hong Kong, November 2018
Bank of England, London, September 2017
Banque de France, Paris, September 2016
Central Bank of Ireland, Dublin, October 2015
EIEF - Einaudi Institute for Economics and Finance, Rome 2014
European Central Bank (ECB), September 2013
Bank of Canada, October 2012
University in Stavanger/Norges Bank, August 2011
New York FED/Brandeis Business School, October 2010
Swiss National Bank, October 2009
BIS/Hong Kong Institute for Monetary Research, Hong Kong, September 2008
Bank of Hungary, Budapest, September 2007
Bank of Canada/Norges Bank, Ottawa, October 2006
Norges Bank/BI, Oslo, September 2005