

## CALL FOR PAPERS:

### 5th Sydney Market Microstructure Meeting April 2-3, 2020, Sydney

#### KEYNOTE SPEAKERS:

Professor Thierry Foucault, HEC Paris  
Professor Albert Menkveld, VU University Amsterdam

#### 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 Albert Menkveld (VU University Amsterdam), 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), the University of Sydney (USyd), and the University of New South Wales (UNSW). 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/>

#### SUBMISSION DEADLINE:

December 20, 2019 (23:59 EST)

#### PAPER SUBMISSION PROCEDURE:

Authors should submit their paper at <https://www.openconf.org/FIRNTOPIC2020/track1/> by December 20, 2019. Papers submitted in a preliminary version may also be considered, provided that the aim of the research, the approach and the main results are clearly outlined. In the submission, include two pdf copies of the paper: (i) an anonymous copy and (ii) a version that includes author details. Please indicate which author would present the paper. There is no submission fee. Similarly, there is no conference fee for presenters of accepted papers.

Papers will be reviewed by the program committee and authors will be notified of the committee's decision by January 15, 2020.

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

#### PROGRAM COMMITTEE:

Ester Felez Vinas (UTS)  
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