



CALL FOR PAPERS:

6th Sydney Market Microstructure and Digital Finance Meeting - December 6-8, 2023

From Traditional to Decentralized Financial Markets

KEYNOTE SPEAKERS:

Associate Professor Agostino Capponi, Columbia University
Associate Professor Fahad Saleh, Wake Forest University

MEETING OVERVIEW:

This three-day meeting brings together researchers, industry practitioners, and policy makers to discuss current issues and recent research on the microstructure of both traditional and digital financial markets. The conference will be held in-person in Sydney, Australia, and consists of a doctoral student session on December 6, followed by a regular-track session on December 7 and 8.

Topics: We invite submissions of empirical, theoretical, and experimental papers from all areas in market microstructure and digital finance including, but not limited to:

- Design of traditional and digital financial markets
- Liquidity, price efficiency, and integrity of traditional and digital markets
- Fragmentation of trading across venues
- Algorithmic and high-frequency trading
- Regulation of financial markets
- DeFi infrastructure (blockchain, smart contracts, oracles, and tokenization)
- DeFi/FinTech applications (DEXs, AMMs, NFTs, and tokenized securities)

The format of the meeting includes paper presentations and discussions, keynote presentations by Agostino Capponi (Columbia University) and Fahad Saleh (Wake Forest University). 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 Digital Finance Cooperative Research Centre (DFCRC), the University of Technology Sydney (UTS), Macquarie University, the University of Sydney (USyd), the University of New South Wales (UNSW), and the University of Wollongong (UOW). 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/>

Data Warehouse DeFi Prize

Data Warehouse, a research data provider specialising in novel datasets for financial markets and crypto research, is pleased to provide a \$1,000 prize for the best paper presented at the 6th Sydney Market Microstructure and Digital Finance Meeting using DeFi/Cryptocurrency data. Data Warehouse provides the largest variety of Centralized and Decentralized exchange data, as well as DeFi protocol and mempool data, optimized for academic research - by academics, for academics. For more information on products and pricing, see cryptodatawarehouse.org

SUBMISSION DEADLINE:

August 15, 2023 (23:59 EST)

PAPER SUBMISSION PROCEDURE:

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.

Authors should submit their paper at <https://www.openconf.org/FIRN20231/track1/> by August 15, 2023. For PhD students submitting to the PhD session, please indicate you are submitting to the PhD session by selecting Doctoral session as the Topic.

Papers will be reviewed by the program committee and authors will be notified of the committee's decision by September 20, 2023.

For further information about the meeting, contact the organizing committee chair:

Ester Felez Vinas at ester.felevinas@uts.edu.au

Organizing Committee:

Talis Putnins	Amy Kwan
Kenny Phua	Peter O'Neill
Sean Foley	Joakim Westerholm
Jianlei Han	Richard Phillips

Program Committee:

Jonathan Brogaard (University of Utah)
Sean Cao (University of Maryland)
Alain Chaboud (Federal Reserve)
Giovanni Cespa (Bayes Business School)
Vivian Fang (Indiana University)
Thierry Foucault (HEC Paris)
Bjorn Hagstromer (Stockholm University)
Terry Hendershott (University of California, Berkeley-Haas)
Roman Kozhan (University of Warwick)
Vincent van Kervel (Pontificia Universidad Católica de Chile)
Katya Malinova (McMaster University)
Bernt Arne Odegaard (University of Stavanger)
Christine Parlour (University of California, Berkeley-Haas)
Andreas Schrimpf (Bank of International Settlements)
Gideon Saar (Cornell University)
Andriy Shkilko (Wilfrid Laurier University)
Ingrid Werner (Ohio State University)
Mao Ye (Cornell University)
Bart Yueshen (INSEAD)
Marius Zoican (University of Toronto)