

CALL FOR PAPERS

THIRD ERASMUS LIQUIDITY CONFERENCE

July 7-8, 2010
Erasmus University
Rotterdam, The Netherlands

CONFIRMED SPEAKERS:

Marti G. Subrahmanyam, New York University (keynote speaker)
Mark Seasholes, Hong Kong University of Science and Technology

ORGANIZING COMMITTEE:

Dion Bongaerts
Dick van Dijk
Mathijs A. van Dijk (chair)
Marno Verbeek

OVERVIEW:

For the third year in succession, the Econometric Institute and the Rotterdam School of Management at Erasmus University jointly organize a conference with the objective of promoting research on market liquidity, and bringing together leading academics in the field. The conference will host a limited number of paper presentations with designated discussants and ample opportunity for discussion and interaction. A limited budget is available to cover travel and accommodation expenses of speakers and discussants, both for the main conference and for the doctoral symposium.

DOCTORAL SYMPOSIUM:

This year's conference will include a doctoral symposium. All current doctoral students are invited to submit papers for consideration.

CONFERENCE WEBSITE:

More information, as well as an overview of previous editions of the conference, is available at:

www.rsm.nl/liquidity_conference

TOPICS:

We solicit submission of theoretical and empirical papers on all aspects of market liquidity. Topics relevant to the conference include, but are not limited to, the following:

- role of liquidity in financial crises
- market liquidity and funding liquidity
- the real effects of market liquidity
- flight to liquidity
- liquidity in international equity, credit, and derivative markets
- dynamics of liquidity
- liquidity and trading activity
- liquidity and asset pricing
- market microstructure and liquidity
- measuring liquidity

SUBMISSION OF PAPERS:

Interested authors should submit their paper in pdf format to:

CONTACT: Mathijs A. van Dijk
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Submission Deadline: April 15, 2010