Invesco

Centre for
Endowment Asset Management

UNIVERSITY OF CAMBRIDGE
Judge Business School

Financial Econometrics, Asset Markets & Macroeconomic Policy

Lancaster University
Management School

2nd Frontiers of Factor Investing Conference

Lancaster University, UK, April 2 – 3, 2020

Keynote Speakers

Söhnke M Bartram, Warwick Business School, University of Warwick

Tarun Gupta, Invesco Quantitative Strategies

Guofu Zhou, Olin Business School, Washington University in St. Louis

The **Centre for Financial Econometrics, Asset Markets and Macroeconomic Policy (EMP)** at Lancaster University Management School, the **Centre for Endowment Asset Management (CEAM)** at the University of Cambridge and **Invesco Quantitative Strategies** invite the submission of papers in the field of **factor investing and related research areas**, including:

- Asset pricing
- Investments
- Factor selection, optimization and timing
- Global portfolio selection
- Risk management
- Factor allocation
- Model selection
- News sentiment
- Financial econometrics
- High-frequency finance
- Volatility modelling
- Pricing factors
- Big data & Machine learning
- Forecasting
- Extreme event modelling
- Return predictability

The best paper will be awarded the **Invesco Factor Investing Prize** (GBP 1000).

Closing Date for Paper Submission: January 15, 2020

Papers should be submitted in electronic form (pdf) via email to **emp@lancaster.ac.uk**. Please include your contact information and affiliation.

Organising Committee

David Chambers, Elroy Dimson, Anastasios Kagkadis, Harald Lohre, Ingmar Nolte, Sandra Nolte, Mark Shackleton, George Wang, Chelsea Yao

For more information, go to http://wp.lancs.ac.uk/fofi2020/