University of Cambridge Judge Business School | Centre for Endowment Asset Management | Financial Econometrics, Asset Markets & Macroeconomic Policy | Lancaster University Management School

3rd Frontiers of Factor Investing Conference
Lancaster University, UK, September 15 – 16, 2022

Call for Papers

Keynote Speakers

Lin William Cong, Cornell University

Amit Goyal, University of Lausanne and Swiss Finance Institute

Bernhard Langer, Invesco Quantitative Strategies

Markus Leippold, University of Zurich and Swiss Finance Institute

Weili Zhou, Robeco

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, **Robeco** and **Invesco** invite the submission of papers in the field of **factor investing and related areas**:

- Asset Pricing
- Investments
- Factor Allocation
- Risk Management
- Sustainable Investing
- Climate Finance
- Alternative Data
- Financial Econometrics
- High-Frequency Finance
- Volatility Modelling
- News Sentiment
- Machine Learning
- Fintech, DeFi & Crypto
- Extreme Event Modelling

There will be two best paper prizes awarded at the conference: the **Invesco Factor Investing Prize** (GBP 1,000) and the **Robeco Sustainable Investing Prize** (GBP 1,000).

Closing Date for Paper Submission: May 15, 2022

Papers should be submitted in electronic form (pdf) via email to **emp@lancaster.ac.uk**. Please include your contact information and affiliation. The conference is planned to be held 100% in person at Lancaster University, we are however prepared to go fully virtual should the pandemic situation require.

Organising Committee

David Chambers, Matthias Hanauer, Anastasios Kagkadis, Andrei Kirilenko, Harald Lohre, Ingmar Nolte, Sandra Nolte, Viorel Roscovan, Carsten Rother, Mark Shackleton, Laurens Swinkels, George Wang, Chelsea Yao

For more information, go to **http://wp.lancs.ac.uk/fofi2022/**

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