

CALL FOR PAPERS



Financial Econometrics, Asset Markets & Macroeconomic Policy

Lancaster University Management School

2019 FMA Consortium on Factor Investing

4 February 2019 | Cambridge, England

FMA International is offering a Consortium for European finance faculty who are currently working on research in factor investing and related topics. Priority will be given to researchers who have received their doctorates within the last five years.

The Consortium is supported by the Cambridge Judge Business School's Centre for Endowment Asset Management (CEAM), the Centre for Financial Econometrics, Asset Markets and Macroeconomic Policy (EMP) at Lancaster University, Invesco and FMA. It will be hosted at the the Cambridge Judge Business School in Cambridge, England.

Distinguished members of the finance profession, and practitioners will provide feedback to presenters and discuss issues in institutional investing as well as aspects of academic publishing and career development.

Consortium Co-Chairs

- David Chambers, Reader in Finance, University of Cambridge and Academic Director, Centre for Endowment Asset Management (CEAM)
- Mark Hutchinson, Professor and Chair of Finance, University College Cork
- Mark Mulcahy, Senior Lecturer, University College Cork
- Pedro Saffi, Reader in Financial Economics, University of Cambridge

Consortium Goals

- Present high quality new and unpublished research
- Bring together younger scholars working in factor investing and related topics and help them benefit from engaging with each other and gaining exposure to more senior faculty

Format and Participation

The consortium will be focused, with 5-6 high quality papers, discussants, and a limited number of other researchers. The program will also include a presentation by a keynote speaker.



Accepted presenters will be exempted from paying the registration fee and will be invited to a conference networking dinner. One night's accommodation will be covered for presenters.

Deadlines

- Program Committee Application: 19 October 2018
- Paper Submission: 19 October 2018

Submission Fee: \$25 USD / \$35 USD for non-FMA members

Best Paper Prize



Paper authors will be eligible for the Invesco Factor Investing Prize (£1000). Additionally, authors of the best paper prize will be invited to present their paper on special sessions at the 2019 FMA European Conference in Glasgow, Scotland (12 - 14 June 2019).

Application and Selection Process

Papers must be received by Friday, 19 October 2018. Decision notices will be sent by 16 November 2018.

Applications to present current research will be selected on a competitive basis, with priority given to European finance faculty who have been awarded their doctorate within the last five years. Criteria will include the nature of the research problem, implications of the proposed research, the quality of the research design, and the expected contribution of the research to the literature.

www.FMA.org/Investing-Consortium