





CALL FOR PAPERS

The Financial Research Centre, Department of Finance, Corvinus Business School, Corvinus University of Budapest and the Game Theory Research Group, Centre for Economic and Regional Studies, Hungarian Academy of Sciences invite you to the

10th Annual Financial Market Liquidity (AFML) Conference

Budapest, Hungary, 14th-15th November 2019

Building on the successes of the previous conferences since 2010, we have the pleasure to organize for the tenth year in a row an event related to financial market liquidity. The conference will be held at the Corvinus University of Budapest.

The aim of the conference is to bring together academics and practitioners to discuss state-of-the-art results in the field of financial market liquidity. The topics include: Market Liquidity and Funding Liquidity; Liquidity Aspects of Corporate Finance; Liquidity Aspects of Systemic Risk; Game Theoretic Aspects of Liquidity and Financial Markets; Global Liquidity (both Public and Private) and Regulations; Leverage and Macroeconomic Determinants; Market Microstructure with Emphasis on Liquidity; Asset Pricing and Management with Illiquid Assets; Illiquid Alternative Investments and Asset Innovations; Social Innovation.

10th Anniversary Keynote speaker: **Professor Andrew G. Karolyi** (Cornell University), Academic Dean,

Author of the book Emerging Markets Enigma and Author of 100 papers

Confirmed invited speakers:

Dr. Carlo Acerbi (Banque Pictet & Cie); Dr. Jonathan Batten (Universiti Utara Malaysia) Dr. Fabrizio Lillo (University of Bologna); Dr. Niklas Wagner (University of Passau)

Please send extended abstracts or full papers to liquidityconference@gmail.com by 14th June 2019. Papers will be anonymously reviewed by at least two members of the Scientific Committee and authors will be notified of the Program Committee's decisions by 14th of August 2019. Acceptance can be for full presentation or poster presentation for the papers that are very relevant but because of time constraints cannot be included in the program. Early bird registration is by 24th September 2019, with a discounted early bird registration fee of EUR 250 (including coffee breaks, two lunches, conference dinner, conference accessories, conference booklet). Accepted speakers or poster presenters may apply for a reduced registration fee.

Abstracts will be published in the conference proceedings and selected papers presented at the conference will be invited for formal submission and consideration for publication in the following journals: Emerging Markets Review; Finance Research Letters; Journal of International Financial Markets, Institutions & Money; Journal of Multinational Financial Management; Risk Management; Studies in Economics and Finance.