

Call for Papers

Conference on Intrinsic Time in Finance

Abbey Hegne, Allensbach,
Lake Constance, Germany
6-7 May 2022



The conference focuses on bringing together leading scholars, researchers and practitioners from areas of econometrics, mathematical statistics and finance, to discuss the recent developments in the field of using the intrinsic time perspective and the concept of time deformation in high-frequency finance and to disseminate new research ideas and results with broad social-economic benefits. Both theoretical and empirical, but also computational contributions are welcome.

Confirmed invited speakers:

- Torben Andersen (Northwestern University, USA)
- Tim Bollerslev (Duke University, USA)
- Laurent Calvet (EDHEC Business School, France)
- Michel Dacorogna (University of Zurich and Prime Re Solutions, Switzerland)
- Rainer Dalhaus (University of Heidelberg, Germany)
- Dobrislav Dobrev (Federal Reserve Bank, USA)
- Yingjie Dong (Singapore Management University, Singapore)
- Masaaki Fukasawa (Osaka University, Japan)
- Christian Gourieroux (CREST, France and University of Toronto, Canada)
- Nikolaus Hautsch (University of Vienna, Austria)
- Yifan Li (University of Manchester, UK)
- Richard Olsen (Lykke, Switzerland)
- Eric Renault (University of Warwick, UK)
- Roberto Renò (University of Verona, Italy)
- Mathieu Rosenbaum (Ecole Polytechnique, France)
- George Tauchen (Duke University, USA)
- Viktor Todorov (Northwestern University, USA)
- Agnieszka Wylomanska (Wroclaw University of Science and Technology, Poland)

Submission Deadline:

Papers should be sent as pdf-file to intrinsic.time@uni-konstanz.de until **February 15th, 2022**. The review process will last approximately two weeks after the submission deadline. Notification will be sent via email.

Organizers:

Roxana Halbleib (University of Freiburg, Germany)
Winfried Pohlmeier (University of Konstanz, Germany)
Sandra Nolte (Lancaster University Management School, UK)
Ingmar Nolte (Lancaster University Management School, UK)

Conference Homepage:

<https://www.wiwi.uni-konstanz.de/pohlmeier/conferencesworkshops/conference-on-intrinsic-time-in-finance/>