



CREATES SYMPOSIUM MARKET MICROSTRUCTURE

15-17 March 2010

CREATES (Center for Research in Econometric Analysis of Time Series) at Aarhus University, Denmark, is organizing a symposium on Market Microstructure.

The symposium will begin on Monday, March 15, starting with lunch (12 noon), and end Wednesday, March 17, closing around 1 pm.

We plan to have 12 presentations in four sessions, with roughly an hour per paper, which allows for a great deal of discussion. We also plan a conference dinner on March 16 to allow for extended discussion and interaction among the participants.

Confirmed speakers are

- Amber Anand (Syracuse University)
- Thierry Foucault (HEC Paris)
- Joachim Grammig (Universität Tübingen)
- Joel Hasbrouck (New York University)
- Charles Jones (Columbia University)
- Bruce Lehmann (University of California, San Diego)
- Albert Menkveld (Vrije Universiteit Amsterdam)
- Dagfinn Rime (Norges Bank)
- Erik Theissen (Universität Mannheim)
- Dan Weaver (Rutgers University)
- Allan Zebedee (Clarkson University)



SCHOOL OF ECONOMICS AND MANAGEMENT
FACULTY OF SOCIAL SCIENCES
AARHUS UNIVERSITY



CREATES

Center for Research in Econometric Analysis of Time Series



Subsequent to the symposium, Professor Joel Hasbrouck will give a CREATES Distinguished Speaker Lecture on Wednesday, March 17 at 2:15 pm, which participants of the symposium are invited to attend.

The symposium is open for participation, but we have limited seats, so please register as soon as possible! Participation is free of charge.

The deadline for registration is **January 15, 2010**. Invitations will be issued subsequently.

In order to register or if you need additional information please contact CREATES, Martha Vogdrup Berdiin (mberdiin@creates.au.dk).

Invitations and logistical information will be distributed in February.

The detailed program for the symposium will be available in February at the CREATES website www.creates.au.dk

You can also contact the local organizers (CREATES, Aarhus University) if you are in need of additional information:

- Asger Lunde
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