Empirical Market Microstructure Conference

Friday, 28th Nov 2014

9.30-10.00 Registration with refreshments

Morning Section

10.00-10.45 **Carole Comerton-Forde (University of Melbourne)**

"Dark Trading and Price Discovery"

10.45-11.15 Coffee

11.15-12.00 **Nikolaus Hautsch (University of Vienna)**

"Order Exposure and Liquidity Coordination: Does Hidden Liquidity Harm Price Efficiency?"

12.00-12.45 **Jean-Pierre Zigrand (London School of Economics)**

"Market Liquidity Resilience"

12.45-14.30 Lunch

Afternoon Section

14.30-15.15 **Roel Oomen (Deutsche Bank & University of Amsterdam)**

"The FX Spot Market"

15.15-16.00 **Ian Marsh (City University London)**

"Fast Aggressive Trading"

16.00-16.30 Coffee

16.30-17.15 **Ryoko Ito (University of Cambridge)**

"Modeling Dynamic Diurnal Patterns in High Frequency Financial Data"

17.15-18.00 **James Brugler (University of Cambridge)**

"Dark Trading and Market Quality: The Case of UK Equities"

19.00-22.00 Dinner in Private Supply Room (invitation only)