

Invitation
AP2 and CFF
Conference
16th of May 2013

Second Swedish National Pension Fund AP2 and Centre for Finance welcomes you to

Stock Markets in Transition

Second Swedish National Pension Fund AP2 and Centre for Finance welcomes you to a conference where academics and practitioners come together to discuss changes in stock market micro-structure. The conference will contain presentations with bearing on four main topics: algorithmic trading, shorting restrictions, dark pools and a Tobin tax.

Programme

08.30	Coffee and registration	14.00	Erik Hjalmarsson , Professor University of Gothenburg <i>"Rise of the machines: Algorithmic trading in the foreign exchange market"</i>
09.00	Olof Neiglick , CEO Burgundy <i>"Stock markets in transition"</i>	14.40	Jan Boomaars , Partner, Head of Execution & Clearing, Goldman Sachs <i>"Developments in Global Equity Markets: A Practical Perspective"</i>
09.45	Ingrid Werner , Professor Ohio State University <i>"Dark pools"</i>	15.20	Michael Kirchler , Professor University of Innsbruck and University of Gothenburg <i>"Details matter in setting up a Financial Transaction Tax: Experimental evidence on the Residence vs. the Market Principle"</i>
10.30	Coffee break	16.00	Reception
11.00	Charles Jones , Professor Columbia University <i>"Regulating Short Sales: Disclosure, Restrictions, or Neither"</i>		
11.45	Albert Menkveld , Professor VU University Amsterdam <i>"Anatomy of the Flash Crash"</i>		
12.30	Lunch		

Day: Thursday 16th of May 2013

Time: 08.30 am - 4 pm + reception

Venue: Sal E44, School of Business, Economics and Law, Vasagatan 1, Göteborg

Registration: via this link the 10th of May at the latest: <http://www.cs.handels.gu.se/Portal/Public/Event/ApplyNoFrame.aspx?EventID=872>