

3rd Dauphine Microstructure Workshop

June 6, 2019

Location: Université Paris-Dauphine, Wing A, 7th floor, room A709

10h00-10h25. Registration & Coffee

10h25. Welcome address

10h30-12h00. Session 1 – Brokers in Stock Markets

Chair: Christophe Bisière, Toulouse 1 Capitole University

Institutional Order Handling and Broker-Affiliated Trading Venues

Amber Anand, Syracuse University - Whitman School of Management

Mehrdad Samadi, Southern Methodist University

Jonathan S. Sokobin, FINRA

Kumar Venkataraman, Southern Methodist University

Discussant: Fabrice Riva, Université Paris-Dauphine - PSL

Once Upon a Broker Time? Order Preferencing and Market Quality

Hans Degryse, KU Leuven, CEPR

Nikolaos Karagiannis, KU Leuven - FEB

Discussant: Sabrina Buti, Université Paris-Dauphine - PSL

12h00-13h15. Lunch break (*Espace Accueil*)

13h15-14h00. Session 2 – Order Cancellations in Electronic Order Books

Chair: Laurence Daures Lescourret, ESSEC Business School

Determinants of Limit Order Cancellations

Petter Dahlström, Stockholm Business School, Stockholm University

Björn Hagströmer, Stockholm Business School, University of Stockholm

Lars L. Nordén, Stockholm Business School, University of Stockholm

Discussant: Jérôme Dugast, Université Paris-Dauphine - PSL

14h00-14h30. Coffee break

14h30-16h00. Session 3 – Informed Trading and Order Exposure

Chair: Carole Gresse, Université Paris-Dauphine, PSL

Order Exposure in High-Frequency Markets

Bidisha Chakrabarty, Saint Louis University - Richard A. Chaifetz School of Business

Terrence Hendershott, University of California, Berkeley - Haas School of Business

Samarpan Nawn, Indian Institute of Management Udaipur; CFA Institute

Roberto Pascual, Universidad de las Islas Baleares

Discussant: Gunther Wuyts, KU Leuven - FEB

Becker Meets Kyle: Inside Insider Trading

Marcin T. Kacperczyk, Imperial College, NBER

Emiliano Pagnotta, Imperial College

Discussant: Ioanid Rosu, HEC Paris

16h00. Workshop end

To register: please send an email to carole.gresse@dauphine.psl.eu.