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
Samarpun Nawn, Indian Institute of Management Udaipur; CFA Institute
Roberto Pascual, Universidad de las Islas Baleares
Discussant: Gunther Wuysts, 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.