

Call For Papers: JFQA Symposium on the Microstructure of Fixed Income Markets

The Journal of Financial and Quantitative Analysis (JFQA) intends to publish a collection of papers addressing aspects of Fixed Income trading, including the microstructure of Corporate Bond, Municipal Bond, Treasury, and related instrument markets. Theoretical and empirical papers focusing on issues such as market quality, liquidity, dealer networks, investor behavior, market structure, internal organization of fixed income trading, systemic risk, regulation, electronic platforms, etc., are welcome.

TIMELINE FOR SUBMISSIONS AND PUBLICATION:

- Initial submissions due: September 30, 2017
- First round decision target date: November 30, 2017
- Revised manuscripts target resubmission date: April 30, 2018
- Final decision target date: June 30, 2018.

INFORMATION FOR AUTHORS:

Manuscripts submitted for the symposium will receive an initial screening, and those that are deemed to have a reasonable chance of acceptance will enjoy an accelerated review process, with a final decision guaranteed by the second round of submission.

Manuscripts that are not considered for the symposium accelerated review process, e.g. due to fit, will be considered as regular JFQA submissions, unless the author requests otherwise at the time of initial submission.

A collection of related papers has the potential to attract additional readers and enhance citations. The symposium will be anchored by a survey article authored by Hank Bessembinder (Arizona State University), Chester Spatt (Carnegie Mellon University) and Kumar Venkataraman (Southern Methodist University) that integrates the existing literature and lays out directions for future research.

Symposium submissions should be made through the JFQA website, www.editorialmanager.com/jfqa. Simply indicate in the cover letter your interest in having the paper considered for the symposium, and whether you would like the paper to be considered as a regular JFQA submission if it is not deemed to be a good fit for the symposium.