CALL FOR PAPERS

Themed Issue in the *Journal of Econometrics* – "***New Perspectives in High-Frequency Financial Econometrics***."

Deadline for submission: January 31, 2023

We invite submissions on a special issue in the Journal of Econometrics on the theme "***New Perspectives in High-Frequency Financial Econometrics***." It follows and is inspired by the contributions at the conference "Intrinsic Time in Finance," which was held in Allensbach (Lake Constance, Germany) on May 6-7, 2022.

Papers on recent developments regarding new methods, measures and econometric approaches to exploit the richness of the information content of available ultra-high frequency financial market data from alternative perspectives, such as intrinsic time and beyond, are welcome. The contributions can be theoretical, empirical and/or computational.

All submissions should be made before January 31, 2023, through editorial express: http://editorialexpress.com/je. Make sure that in "Step 2: Provide Submission Information" → "Category of Submission" you select "Themed Issue: High Frequency Econometrics". All articles will be refereed and will follow the *Journal of Econometrics* quality policy.

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