CALL FOR PAPERS

Eighth Annual Society for Financial Econometrics (SoFiE) Conference
June 24-26, 2015

and

The CREATE-SoFiE Financial Econometrics Pre-Conference
June 23, 2015

Hosted by CREATE, Department of Economics and Business,
Aarhus University

Information on the Financial Econometrics Pre-Conference for Young Scholars

Everybody planning to attend the Annual SoFiE conference is invited to register and attend this Pre-Conference. It will help raise the quality and recognition to the benefit of the scholars in our organization!

The pre-conference provides students, postdocs, and untenured professors (with up to three years in a tenure-track job) the opportunity to present their work prior to the regular conference. Joint work with senior co-authors is eligible for the pre-conference as long as the presenting co-author is eligible.

Submissions should be forwarded to the regular Annual SoFiE Conference according to the instructions below, but with an indication of desire to be considered for the pre-conference.

Papers eligible for the pre-conference are treated exactly as other submissions for the SoFiE conference. However, if they do not make the program, they are automatically considered for the pre-conference. Finally, it is also possible to submit a paper for consideration for the pre-conference only, as long as this is indicated at the time of submission.

The pre-conference will last one full day and will feature only young scholars, apart from the invited address by A. Ronald Gallant from The Pennsylvania State University. We aim to have a seasoned scholar paired up with each individual paper in the pre-conference to enhance informal information exchange and constructive feedback.
SUBMISSION PROCEDURE

Papers must be submitted by email to sofie@stern.nyu.edu, and they must contain a single attached paper in pdf format.

- Regular submissions should feature the subject line “SoFiE 2015 Submission”.
- If eligible and wanting consideration for the pre-conference as well, use the subject line “SoFiE and Pre-Conference 2015 Submission”.
- Finally, papers only submitted for the pre-conference should carry the subject line “Pre-Conference 2015 Submission”.

Please name your pdf file with the full title of your paper.

Submissions must be received by January 19, 2015.
All papers will be reviewed by the Program Committee.

SoFiE PRESIDENTIAL ADDRESS
Eric Renault
President of SoFiE, 2013-2015
C.V. Starr Professor of Economics, Brown University

HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE
Oliver Linton
Professor of Political Economy
Fellow of Trinity College, University of Cambridge

GALA DINNER SPEAKER
David Lando
Director, Center for Financial Frictions
Professor, Copenhagen Business School

INVITED SPEAKERS
Pierre Collin-Dufresne, Ecole Polytechnique Federale de Lausanne and Swiss Finance Institute
Jean Jacod, Université Paris 6
Ralph Koijen, London Business School
Albert S. (Pete) Kyle, The Smith School of Business, University of Maryland
Nour Meddahi, Toulouse School of Economics
Serena Ng, Columbia University

INVITED SPEAKER, Pre-Conference
A. Ronald Gallant, The Pennsylvania State University
PROGRAM DIRECTOR
Torben G. Andersen, Kellogg School of Management, Northwestern University; CREATES and NBER

LOCAL ORGANIZERS
Niels Haldrup, CREATES, Aarhus University
Asger Lunde, CREATES, Aarhus University
Timo Teräsvirta, CREATES, Aarhus University
Solveig Nygaard Sørensen, CREATES, Aarhus University

CONFERENCE LOCATION
Aarhus University, Denmark

PROGRAM COMMITTEE
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Elena Andreou, University of Cyprus
Gurdip Bakshi, University of Maryland
Federico Bandi, Johns Hopkins University
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Jeffrey Russell, University of Chicago
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Fabio Trojani, University of Lugano & Swiss Finance Institute
Bas J.M. Werker, Tilburg University
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Lan Zhang, University of Illinois at Chicago