CALL FOR PAPERS

15th Annual
Society for Financial Econometrics Conference

June 16-18, 2023

and

Pre-Conference for
Early Career Scholars
June 15, 2023

Hosted by Sungkyunkwan University, Seoul, South Korea.

Submissions must be received by January 21, 2023. Papers must be submitted via the EasyChair submission system: https://easychair.org/conferences/?conf=sofie2023

SoFiE is planning for an in-person conference in Seoul, South Korea. For the most up-to-date information please visit the conference webpage.

SoFiE is committed to pursuing a diverse and global membership base and strives to enhance the opportunities for traditionally underrepresented groups in the field. Submissions from all areas of financial econometrics and empirical finance are welcome.

Please contact sofie@stern.nyu.edu with any questions.
INVITED SPEAKERS
Federico Bandi, Johns Hopkins University
Timothy Christensen, University College London
Barbara Rossi, Universitat Pompeu Fabra & Barcelona School of Economics
Jun Yu, Singapore Management University

PRE-CONFERENCE INVITED LECTURE
Gael Martin, Monash University

HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE
Xiaohong Chen, Yale University

PRESIDENTIAL ADDRESS
Oliver Linton, Trinity College, Cambridge University

BEST PAPER AWARDS
Bates-White Prize for the best paper in the main conference
SoFiE Prize for the best paper in the young scholars’ conference

PROGRAM CHAIRS
Stan Hurn, Queensland University of Technology
Shuping Shi, Macquarie University

LOCAL ORGANIZERS
Yoosoon Chang, Indiana University
Joon Y. Park, Indiana University
Heejoon Han, Sungkyunkwan University
Jihyun Kim, Sungkyunkwan University
Soo hun Kim, KAIST
Suyong Song, University of Iowa
Information on the Pre-Conference for Early Career Scholars

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. Joint work with senior co-authors is eligible as long as the presenting co-author is eligible.

Papers eligible for the pre-conference are treated exactly as other submissions for the SoFiE conference. However, if they do not make the main program, they are automatically considered for the pre-conference. It is also possible to submit a paper for consideration for the pre-conference only.

The pre-conference program will feature only early career scholars, apart from the invited address by Professor Gael Martin from Monash University.

Everybody planning to attend the Annual SoFiE conference is invited to attend this pre-conference to help raise the quality and recognition of the early career scholars.

Information on the Submission Procedure

If you have never used EasyChair before, you will have to create a new user account to submit.

- Once logged on, click on "New Submission" on the top left menu bar to submit.

- You must indicate which program you would like your paper to be considered for in the "Keywords" section of the submission form (each keyword must be on a separate line). You must write one of the three following options:
  - Please write "Main Only" if you are submitting a paper for consideration in the main program only, followed by any relevant keywords for your paper.
  - Please write "Main/Pre" if you wish to have your paper considered for both the main program and the pre-conference.
  - Please write "Pre Only" if you wish to have your paper considered for the pre-conference only.

- Please name your pdf file with author last names and the full title of your paper.

- When submitting your paper on the EasyChair system, a check box selection of subject area classifications will appear. Please select at least one and at most three areas that best fit with your paper. This choice will facilitate both the assessment of the paper by appropriate members of the program committee and also the establishment of coherent conference sessions.
Yacine Aït-Sahalia, Princeton University
Caio Almeida, Princeton University
Torben Andersen, Northwestern University
Heather Anderson, Monash University
Federico Bandi, Johns Hopkins University
Luca Benzoni, Federal Reserve Bank of Chicago
Tim Bollerslev, Duke University
Christian Brownlees, Universitat Pompeu Fabra
Marine Carrasco, University of Montreal
Tim Christensen, New York University
Riccardo Colacito, University of North Carolina, Chapel Hill
Valentina Corradi, University of Surrey
Drew Creal, University of Notre Dame
Veronika Czellar, SKEMA Business School
Walter Distaso, Imperial College London
Dobrislav Dobrev, Federal Reserve Board
Yanqin Fan, University of Washington, Seattle
Marcelo Fernandes, Sao Paulo School of Economics
Patrick Gagliardini, University of Lugano
René Garcia, University of Montreal
Eric Ghysels, University of North Carolina, Chapel Hill
Nikolay Gospodinov, Federal Reserve Bank of Atlanta
Massimo Guidolin, Universita' Bocconi
Peter Hansen, University of North Carolina
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Suzanne Lee, Georgia Tech Scheller College of Business
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Marcelo Medeiros, PUC-Rio
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Alberto Plazzi, Università della Svizzera italiana
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Eric Renault, University of Warwick
Roberto Renò, Università degli studi di Verona
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Julia Schaumburg, Vrije Universiteit Amsterdam
Paul Schneider, U. of Lugano & Swiss Finance Institute
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Zhengjun Zhang, University of Wisconsin, Madison
Xinghua Zheng, Hong Kong University of Science and Technology