CALL FOR PAPERS

13th Annual
Society for Financial Econometrics (SoFiE)
Conference
June 15-17, 2021

and

Pre-Conference for Young Scholars
June 14, 2021

Hosted by the Rady School of Management at UC San Diego
Sponsored by Bates White and the Rady School of Management at UC San Diego

SUBMISSION PROCEDURE
Papers must be submitted via the EasyChair submission system:
https://easychair.org/conferences/?conf=sofie2021

Submissions must be received by February 14th, 2021.
All submitted papers will be reviewed by the Program Committee.

SoFiE is planning for an in-person conference at UC San Diego. However, given the uncertainty of these times, we are also preparing for the possibility of a remote event. For the most up-to-date information, please visit the Conference Webpage.

Please contact sofie@stern.nyu.edu with any questions.

SoFiE is committed to pursuing a diverse and global membership base and strives to enhance the opportunities for traditionally underrepresented populations within the field.
PROGRAM CHAIR
Federico M. Bandi, Johns Hopkins University

PROGRAM CO-CHAIRS
Christian Gourieroux, University of Toronto and Toulouse School of Economics
George Tauchen, Duke University
Lan Zhang, University of Illinois at Chicago

INVITED SPEAKERS
Peter Bossaerts, University of Melbourne
Xiaohong Chen, Yale University
Xu Cheng, University of Pennsylvania
Valentina Corradi, University of Surrey
Raffaella Giacomini, University College of London
Sílvia Gonçalves, McGill University
Martin Lettau, Haas School of Business, UC Berkeley
Viktor Todorov, Kellogg School of Management, Northwestern University
Annette Vissing-Jorgensen, Haas School of Business, UC Berkeley
Rossen Valkanov (Pre-conference speaker), Rady School, UC San Diego

HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE
Toni Whited, Ross School of Business, University of Michigan

GALA DINNER SPEAKER
Peter Carr, NYU Tandon School of Engineering

SoFiE PRESIDENTIAL ADDRESS
Tim Bollerslev, Duke University

LOCAL ORGANIZERS
Allan Timmermann, UC San Diego
Rossen Valkanov, UC San Diego
Conference Themes

Submissions in all areas of modern financial econometrics and empirical finance, from machine learning, to textual analysis, to high-frequency econometrics and beyond, are encouraged. We are also interested in submissions of outstanding econometric contributions focused on financial issues related to crisis and disruptions (from pandemics, to geopolitical risk, to climate change) with the objective of organizing one or two contributed sessions devoted to these topics.

In light of SoFiE’s commitment to diversity, we encourage submissions from underrepresented groups.

Information on the Financial Econometrics Pre-Conference for Young Scholars

Due to the continued success of the pre-conference, we are once again accepting submissions for 2021. Everybody planning to attend the Annual SoFiE conference is invited to register and attend this Pre-Conference to help raise the quality and recognition of the young 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.

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 Rossen Valkanov from the University of California San Diego. We are planning to have a seasoned scholar discuss each paper in order to enhance information exchange and constructive feedback.

“Best Paper Award” for Pre-Conference

This year, SoFiE will be offering an award for Best Paper among the Pre-Conference papers. The winner will receive $500. Eligible papers will be evaluated by a panel of judges based upon criteria such as quality of research, presentation and exchanges with discussants and the audience during the Pre-Conference.
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.
- **IMPORTANT:** 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.**