



New directions in economics

**JANEWAY
INSTITUTE
CAMBRIDGE**



CALL FOR PAPERS

14th Annual Society for Financial Econometrics Conference

June 24-26, 2022

and

**Post-Conference for
Early Career Scholars
June 27, 2022**

**Hosted by the Faculty of Economics at the University of Cambridge.
Sponsored by the Janeway Institute and the Cambridge Endowment for
Research in Finance.**

Submissions must be received by **January 31, 2022**. Papers must be submitted via the EasyChair submission system: <https://easychair.org/conferences/?conf=sofie2022>

SoFiE is planning for an in-person conference in Cambridge, however we are also preparing for the possibility of a hybrid/remote event. 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.

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

INVITED SPEAKERS

Stefano Giglio, *Yale University*

Jia Li, *Singapore Management University*

Robin L. Lumsdaine, *American University*

Alexei Onatski, *University of Cambridge*

Johanna F. Ziegel, *University of Bern*

HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE

Patrick Gagliardini, *University of Lugano*

CONFERENCE THEMES

Submissions from all areas of financial econometrics and empirical finance are welcome, including estimation and testing, asset pricing and risk management, high frequency econometrics and market microstructure, forecasting and forecast evaluation, machine learning and "big data."

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 CHAIR

Andrew J. Patton, *Duke University*

PROGRAM CO-CHAIRS

Federico M. Bandi, *Johns Hopkins University*

Christian Gourieroux, *U. of Toronto and Toulouse School of Economics*

Lan Zhang, *University of Illinois at Chicago*

LOCAL ORGANIZERS

Oliver Linton, *University of Cambridge*

Andrew C. Harvey, *University of Cambridge*

Alexei Onatski, *University of Cambridge*

Information on the Post-Conference for Early Career Scholars

The post-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 post-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 post-conference. It is also possible to submit a paper for consideration for the post-conference only.

The post-conference program will feature only early career scholars, apart from the invited address by Robin L. Lumsdaine from American University. We are planning to have a seasoned scholar discuss each paper in order to enhance information exchange and constructive feedback.

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

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/Post"** if you wish to have your paper considered for both the main program and the post-conference.
 - Please write **"Post Only"** if you wish to have your paper considered for the post-conference only.
- **Please name your pdf file with author last names and the full title of your paper.**

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