



大数据学院
School of Data Science

CALL FOR PAPERS

12th Annual Society for Financial Econometrics (SoFiE) Conference *June 12-14, 2019*

and

**Pre-Conference for Young Scholars
*June 11, 2019***

**Hosted by the School of Economics and School of Data Science
at Fudan University, Shanghai**

One theme of the conference seeks to highlight econometric research in the area of artificial intelligence and machine learning in finance.

SUBMISSION PROCEDURE

Papers must be submitted via the EasyChair submission system:
<https://easychair.org/conferences/?conf=sofie2019>

Submissions must be received by ***January 14, 2019***.
All submitted papers will be reviewed by the Program Committee.

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

PROGRAM CHAIR

Lan Zhang, *University of Illinois at Chicago*

PROGRAM CO-CHAIRS

Jianqing Fan, *Princeton University*

Christian Gourieroux, *University of Toronto and Toulouse School of Economics*

George Tauchen, *Duke University*

INVITED SPEAKERS

Robert F. Engle, *NYU Stern School of Business*

Jianqing Fan, *Princeton University*

Eric Ghysels, *UNC Kenan-Flagler Business School*

Yongmiao Hong, *Cornell University*

Yingying Li, *Hong Kong University of Science and Technology*

Oliver B. Linton, *University of Cambridge*

Dacheng Xiu, *University of Chicago Booth School of Business*

Hongjun Yan, *DePaul University, Kellstadt School of Business*

Gala Dinner Speaker

TBA

HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE

Frank Kleibergen, *University of Amsterdam*

PRESIDENTIAL ADDRESS

Per A. Mykland, *University of Chicago*

CONFERENCE LOCATION

Fudan University, Shanghai, *China*

LOCAL ORGANIZERS

Shiyi Chen, *Fudan University (local co-chair)*

Jianqing Fan, *Princeton University (local co-chair)*

Weiguo Gao, *Fudan University*

Zonglai Kou, *Fudan University*

Christina Dan Wang, *New York University - Shanghai*

Mingdong Xu, *Fudan University*

Zhengjun Zhang, *University of Wisconsin - Madison*

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 2019. 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 **Yongmiao Hong from Cornell 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.

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.