CALL FOR PAPERS

9th Annual Society for Financial Econometrics (SoFiE) Conference

June 15-17, 2016

and

Pre-Conference for Young Scholars: June 14, 2016

Hosted by the Department of Economics and Finance &
the Global Research Unit (GRU) at City University of Hong Kong

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HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE

René Garcia, EDHEC Business School

INVITED SPEAKERS

Harrison Hong, Princeton University
Michael McCracken, Federal Reserve Bank of St. Louis
Per Mykland, University of Chicago
Olivier Scaillet, University of Geneva & Swiss Finance Institute
Hao Zhou, PBC School of Finance, Tsinghua University

INVITED SPEAKER, Pre-Conference

Francis X. Diebold, University of Pennsylvania

LOCAL ORGANIZERS

Yingying Li, Hong Kong University of Science and Technology
Daniel Preve, City University of Hong Kong
Giorgio Valente, City University of Hong Kong

CONFERENCE LOCATION

City University of Hong Kong in Hong Kong
SUBMISSION PROCEDURE

Papers must be submitted via the EasyChair submission system: https://easychair.org/conferences/?conf=sofie2016

- If you have never used EasyChair, 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 to be considered for in the “Keywords” section when submitting (each word must be on a separate line):
  - If you are submitting a paper for consideration in the Main program only then please write “Main Only” followed by relevant keywords for your paper
  - If you are submitting a paper for consideration in the main program AND pre-conference then please write “Main/Pre” followed by relevant keywords
  - If you are submitting a paper for consideration in the pre-conference only then please write “Pre-Conference Only” followed by relevant keywords for your paper

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

Submissions must be received by January 10, 2016. All papers will be reviewed by the Program Committee. Please contact sofie@stern.nyu.edu with any questions.

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Information on the Financial Econometrics Pre-Conference for Young Scholars

Due to the great success of the inaugural Pre-Conference in 2015, we are once again accepting submissions for 2016. 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 Francis X. Diebold from the University of Pennsylvania. 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.
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Jianqing Fan, Princeton University

PROGRAM COMMITTEE

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