

# UC San Diego RADY SCHOOL OF MANAGEMENT

**CALL FOR PAPERS** 

# 13<sup>th</sup> Annual Society for Financial Econometrics (SoFiE) Conference June 15-17, 2020

and

Pre-Conference for Young Scholars June 14, 2020

# Hosted by the Rady School of Management at UC San Diego

#### SUBMISSION PROCEDURE

Papers must be submitted via the EasyChair submission system: <u>https://easychair.org/conferences/?conf=2020sofie-ucsd</u>

Submissions must be received by **January 10, 2020**. All submitted papers will be reviewed by the Program Committee.

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

#### PROGRAM CHAIR

Federico M. Bandi, Johns Hopkins Carey Business School

#### 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

Xu Cheng, University of Pennsylvania

Martin Lettau, Haas School of Business, UC Berkeley

Matt Taddy, Amazon

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

#### **CONFERENCE LOCATION**

Rady School of Management, UC San Diego, San Diego, California, USA

#### LOCAL ORGANIZERS

Allan Timmermann, UC San Diego Rossen Valkanov, UC San Diego

#### PROGRAM COMMITTEE

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#### 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 2020. 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.