



CALL FOR PAPERS

11th Annual Society for Financial Econometrics (SoFiE) Conference June 12-14, 2018

and

**Pre-Conference for Young Scholars
June 11, 2018**

Hosted by the Faculty of Economics at the Università della Svizzera italiana (USI, Lugano), and the Swiss Finance Institute (SFI)

This conference is in particular intended to highlight new technological developments in Finance and showcase research on econometric methods related to fintech and machine learning

SUBMISSION PROCEDURE

Papers must be submitted via the EasyChair submission system:
<https://easychair.org/conferences/?conf=sofie2018>

Submissions must be received by ***January 19, 2018***.
All submitted papers will be reviewed by the Program Committee.

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

PROGRAM CHAIR

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

INVITED SPEAKERS

Thomas Philippon, *NYU Stern School of Business*

Ronnie Sadka, *Boston College*

Allan Timmermann, *University of California San Diego*

Caroline Uhler, *Massachusetts Institute of Technology*

Paolo Zaffaroni, *Imperial College, London*

Jean-Michel Zakoian, *CREST, Paris*

HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE

Joel Hasbrouck, *NYU Stern School of Business*

SoFiE PRESIDENTIAL ADDRESS

Per Mykland,

President of SoFiE 2017-2019

Robert M. Hutchins Distinguished Service Professor

The University of Chicago

CONFERENCE LOCATION

Università della Svizzera italiana, *Lugano, Switzerland*

LOCAL ORGANIZERS

Patrick Gagliardini, *Università della Svizzera italiana and SFI*

Loriano Mancini, *Università della Svizzera italiana and SFI*

Alberto Plazzi, *Università della Svizzera italiana and SFI*

Paul Schneider, *Università della Svizzera italiana and SFI*

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 2018. 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 **Fabio Trojani from the University of Geneva and the Swiss Finance Institute**. 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.

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.