Report Type: Mid Term Award Report

Full Name: Professor Oliver Linton and Professor Alexei Onatski Your E-Mail Address: <a href="mailto:ii@econ.cam.ac.uk">ii@econ.cam.ac.uk</a> Faculty/Department: Economics Project Title: Big Data and Empirical Conferences Grant Project Start Date: Sat, 01/09/2018 Project End Date: Mon, 31/07/2023

We thank the Managers of CERF for the generous support of these conferences.

Project Abstract: This grant supports conferences on empirical finance and big data and is cosponsored by CERF.

Activities and Achievement: The next Workshop on Big Data in Economics and Finance will be on 15th and 16th May 2023 at Trinity College. CERF managers and members are encouraged to attend the workshop. The CERF Administration may wish to advertise the event on their website if they haven't already done so as CERF is co-sponsor. The logo is displayed on our website and will also displayed on the programme and other conference material.

Dissemination: We have presented our work at different seminars and conferences around the world.

Outputs: Please see the Outputs attached.

Major Difficulties and Any Other Issues: The event would have happened earlier if it not had been for the pandemic.

Web Links: Please see the conference web page including how to register for the conference here: <a href="https://www.janeway.econ.cam.ac.uk/index.php/event/workshop-big-data-economics-and-finance">https://www.janeway.econ.cam.ac.uk/index.php/event/workshop-big-data-economics-and-finance</a>. Optional - detailed findings and output:

https://www.cerf.cam.ac.uk/system/files/webform/bigdatas\_output.pdf

Additional Information: Please note the grant started on 1 September 2017 and not 2018, however, the year 2017 was not an option on the drop-down list.

Declaration: Details of relevant outputs of this award have been submitted to the CERF Database and details of any ensuing outputs will be submitted in due course.