

Project Abstract:

The grant supports the Society for Financial Econometrics - SoFie22 Conference Gala dinner and reception at Churchill College.

The Gala dinner is scheduled to be on Saturday, 25th June 2022 (further details to follow). CERF is co-organiser and co-sponsor of the conference and CERF is given credit in all presentations and publications disseminating from this project. Relevant staff from CERF and Cambridge Finance will be allowed to participate in any events organised through this project.

Activities and Achievement:

The SoFie22 conference is scheduled to take place at Churchill College, Cambridge on 24th - 26th June 2022. The conference will be followed by the Young Scholars Conference on 27th June 2022 at Robinson College. Registration is now open and registration have started coming in. A draft programme of the conference is about to be disseminated. We are planning to live broadcast the key note speeches. Invited speakers are: Stefano Giglio, Robin Lumsdaine, Johanna Ziegel, Jia Li and Alexei Onatskiy. Andrew Patton is Programme Chair. Organisers: Prof. Oliver Linton, Prof. Andrew Harvey, Prof. Alexei Onatski and Ms Marion Reusch.

Web Links:

<https://www.janeway.econ.cam.ac.uk/event/fourteenth-annual-sofie-conference>