Report Type: End of Award Report
Full Name:
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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

Project Abstract: The grant supported conferences on empirical finance and
big data.
Activities and Achievement:
We have organised 5 workshops during the entire grant period.

1) Text Herding & Sentiment (September 2017)
https://www.inet.econ.cam.ac.uk/event-item?item=text-herding-and-sentiment

2) Big Data in Financial Markets (May 2018)
https://www.inet.econ.cam.ac.uk/event-item?item=big-data-in-financial-markets

3) Market Liquidity & Microstructure (October 2018)
https://www.inet.econ.cam.ac.uk/event-item?item=marketliquidity-microstructure-invariance-15-16-october-2018-1

4) Workshop on Big Data Methods in Econometrics and Finance (May 2019)
https://www.inet.econ.cam.ac.uk/event-item?item=big-data-conf-may-2019

5) Workshop on Big Data in Economics and Finance (May 2023)
https://www.janeway.econ.cam.ac.uk/event/workshop-big-data-economics-and-finance
Dissemination: We have presented our work at different seminars and
conference around the world.
Outputs: Please see attached a document with the outputs information.
Major Difficulties and Any Other Issues: The Workshop on Big Data in
Economics and Finance would have happened earlier if it had not been for the
pandemic. Thank you CERF for accommodating an extension of the grant.
Web Links:
https://www.janeway.econ.cam.ac.uk/working-papers
https://www.janeway.econ.cam.ac.uk/published-papers?combine=&inet_theme=14

Optional - detailed findings and output:
https://www.cerf.cam.ac.uk/system/files/webform/bigdatas_output_0.pdf
Additional Information:
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.

The results of this submission may be viewed at:
https://www.cerf.cam.ac.uk/node/942/submission/55222