Report Type: End of Award Report
Full Name: Professor Oliver Linton
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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)

3) Market Liquidity & Microstructure (October 2018)

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)

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

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