Project Abstract: The conference grant supports conferences on empirical finance and big data.
Activities and Achievement: Due to the pandemic the conference award was kindly extended by CERF until July 2023. We are planning to host the next Big Data conference in the autumn 2022 (date tbc).
Dissemination: See Outputs.
Outputs:
Onatski, A. and Wang, C. Spectral Distribution of the Sample Covariance of High-Dimensional Time Series With Unit Roots, Statistica Sinica, forthcoming (2021)

Onatski, A. and Wang, C. Spurious Factor Analysis, Econometrica vol 89(2) (2021) pp. 591-614

Chen, C. Y.-H., Klochkov, Y. and Härdle, W. K. SONIC: SOcial Network analysis with Influencers and Communities, (2021) Journal of Econometrics, forthcoming

Merrick Li, Z. and Linton, O. A ReMeDI for Microstructure Noise, Econometrica Vol. 90, No. 1 (January, 2022), 367–389

Ai, C., Linton, O., Motegi, K. and Zhang, Z. A Unified Framework for Efficient Estimation of General Treatment Models, Quantitative Economics, Volume 12, Issue 3 (July 2021)

The Impact of Corporate QE on Liquidity: Evidence from the UK (L. Boneva, D. Elliott, I. Kaminska, O. Linton, B. Morley, and N. McLaren) Economics Journal forthcoming

Dynamic Peer Groups of Arbitrage Characteristics Shuyi Ge, Shaoran Li, and Oliver Linton ISSN: 0735-0015 , 1537-2707; DOI: 10.1080/07350015.2021.2011736 Journal of business & economic statistics. , 2022, p.1-24

Major Difficulties and Any Other Issues: Unfortunately, due to the pandemic the planned Big Data conference had to be postponed. We are now looking into hosting the conference in autumn 2022.
Web Links:
https://www.janeway.econ.cam.ac.uk/working-papers
https://www.janeway.econ.cam.ac.uk/published-papers
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https://www.inet.econ.cam.ac.uk/research-papers