Report Type

Mid Term Award Report

Full Name

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Faculty/Department

ECONOMICS

Project Title

Big Data and Empirical Finance

Project Start Date

Oct 01, 2017

Project End Date

Aug 30, 2020

Project Abstract

We plan to have two conferences a year on the themes of big data and empirical finance. There will be conferences on methodological themes either to do with statistical analysis of big datasets or possibly issues in the theory of microstructure. There will also be conferences on empirical issues in finance, mostly to do with microstructure and high frequency data. We can’t be precise about all the topics as yet or their timing as this to some extent depends on availability of key participants. The objectives are to bring state of the art research in empirical finance and big data methodology to Cambridge and to showcase our own research contributions.

Activities and Achievement

We have organized two conferences so far. Their web links are given below which includes the programme. We have set up a conference in October 2018 on Market Liquidity and Microstructure Invariance featuring Pete Kyle among others.

Dissemination

https://www.inet.econ.cam.ac.uk/our-events/text-herding-and-sentiment
https://www.inet.econ.cam.ac.uk/our-events/big-data-in-financial-markets
https://www.inet.econ.cam.ac.uk/our-events/marketliquidity-microstructure-invariance-15-16-october-2018-1

Outputs

https://www.inet.econ.cam.ac.uk/our-events/text-herding-and-sentiment
https://www.inet.econ.cam.ac.uk/our-events/big-data-in-financial-markets
https://www.inet.econ.cam.ac.uk/our-events/marketliquidity-microstructure-invariance-15-16-october-2018-1

Major Difficulties and Any Other Issues

None, just some costs higher than anticipated.

Web Links

https://www.inet.econ.cam.ac.uk/our-events/text-herding-and-sentiment
https://www.inet.econ.cam.ac.uk/our-events/big-data-in-financial-markets
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Additional Information

Declaration

This award has not yet produced any relevant outputs, but details of any future publications will be submitted to the CERF database as soon as they become available.