



## CALL FOR PAPERS

### 18th Annual Society for Financial Econometrics (SoFiE) Conference

June 17 to 19, 2026

+

### Pre-Conference for Early Career Scholars

June 16, 2026

**Hosted by The Faculty of Business Administration, University of Macau**

#### Submission Procedure

Participants should submit their papers by **January 23, 2026** (EST) via the EasyChair submission system:  
<https://easychair.org/conferences/?conf=sofie26>

The program committee will review every submission.

Please contact [sofie@stern.nyu.edu](mailto:sofie@stern.nyu.edu) with any question.

#### **PROGRAM CHAIRS**

**Caio Almeida**, Princeton University

**Jia Li**, Singapore Management University

#### **KEYNOTE SPEAKERS**

**Songxi Chen**, Tsinghua University

**Robert Engle**, New York University

**Yongmiao Hong**, University of Chinese Academy of Sciences

**Markus Pelger**, Stanford University

**Roberto Renò**, ESSEC Business School

#### **PRE-CONFERENCE INVITED LECTURE**

**Shuping Shi**, Macquarie University

#### **HALBERT WHITE JR. MEMORIAL JFEC INVITED LECTURE**

**Marcelo Medeiros**, University of Illinois at Urbana-Champaign

#### **LOCAL ORGANIZERS**

**Jia Chen**, University of Macau

**Yi Ding**, University of Macau

**Degui Li**, University of Macau

**Zhi Liu**, University of Macau

**Yubo Tao**, University of Macau

**Jun Yu**, University of Macau

**Xinghua Zheng**, Hongkong University of Science and Technology

**Yang Zu**, University of Macau

## **CONFERENCE LOCATION**

The Faculty of Business Administration, University of Macau

<https://fba.um.edu.mo/>

## **BEST PAPER AWARDS**

Bates-White Prize for the best paper in the main conference

SoFiE Prize for the best paper in the young scholars' conference

### **Pre-Conference for Early Career Scholars**

Due to the success of previous pre-conference events, we are once again accepting submissions for 2026. We invite every participant of the Annual SoFiE conference to register and attend the pre-conference to help raise the quality and recognition of SoFiE's early career scholars.

The pre-conference provides students, postdocs, and untenured professors (with up to three years in a tenure track) the opportunity to present their work. Joint work with senior co-authors is eligible for the pre-conference as long as the presenting co-author is an eligible early career scholar.

The program committee will treat the papers eligible for the pre-conference exactly as any other submission for the SoFiE conference. However, if they do not make the main program, they are automatically considered for the pre-conference.

Finally, if indicated at the time of submission, it is also possible to submit a paper exclusively for consideration for the pre-conference.

The pre-conference will last one full day and will feature only early career scholars, apart from the invited address by **Shuping Shi** from the Macquarie University. We aim to have a seasoned scholar to discuss each individual paper in the pre-conference to enhance informal information exchange and constructive feedback.

### **Submission Procedure: EasyChair**

If you have never used EasyChair before, please create a new user account to submit your contribution.

- After logging on, click on "New Submission" on the top left menu bar to submit a paper.
- Please indicate to which event you would like to submit your paper in the "Keywords" section of the submission form:
  - "Main Only" if you are submitting a paper exclusively for consideration in the main program;
  - "Main/Pre" if you wish to submit your paper for both the main program and the pre-conference; or
  - "Pre Only" if you prefer the program committee to consider your submission only for the pre-conference. Any relevant keywords for your paper should appear after in separate lines.

Please name your pdf file with author last names and the full title of your paper.

## **PROGRAM COMMITTEE**

Caio Almeida, *Princeton University*  
Heather Anderson, *Monash University*  
Heather Anderson, *Monash University*  
Federico Bandi, *Johns Hopkins University*  
Luca Benzoni, *Federal Reserve Bank of Chicago*  
Tim Bollerslev, *Duke University*  
Oleg Bondarenko, *University of Illinois, Chicago*  
Christian Brownlees, *UPF*  
Svetlana Bryzgolova, *London Business School*  
Marine Carrasco, *University of Montreal*  
Dachuan Chen, *School of Economics, Singapore Management University*  
Carsten Chong, *HKUST*  
Timothy Christensen, *University College London*  
Kim Christensen, *Aarhus University*  
Riccardo Colacito, *University of North Carolina, Chapel Hill*  
Valentina Corradi, *University of Surrey*  
Veronika Czellar, *EDHEC Business School*  
Yi Ding, *University of Macau*  
Dobrislav Dobrev, *Federal Reserve Board*  
Marcelo Fernandes, *Sao Paulo School of Economics*  
Christian Francq, *CREST, ENSAE, Institut Polytechnique de Paris*  
Gustavo Freire, *Erasmus School of Economics, Erasmus University Rotterdam*  
René Garcia, *University of Montreal*  
Eric Ghysels, *The University of North Carolina at Chapel Hill*  
Silvia Goncalves, *McGill University*  
Nikolay Gospodinov, *Federal Reserve Bank of Atlanta*  
Elise Gourier, *ESSEC Business School*  
Massimo Guidolin, *Universita' Bocconi*  
Nikolaus Hautsch, *University of Vienna*  
Rodrigo Hizmeri, *University of Liverpool Management School*  
Yongmiao Hong, *University of Chinese Academy of Sciences*  
Christian Julliard, *London School of Economics*  
Ilze Kalnina, *North Carolina State University*  
Raymond Kan, *University of Toronto, Rotman*  
Bryan Kelly, *Yale University*  
Frank Kleibergen, *University of Amsterdam*  
Sébastien Laurent, *Aix-Marseille Université*  
Suzanne Lee, *Georgia Tech Scheller College of Business*  
Chenxu Li, *Guanghua School of Management, Peking University*  
Robin L. Lumsdaine, *American University*  
Loriano Mancini, *University of Lugano*  
Per Mykland, *University of Chicago*  
Donghwan Oh, *Federal Reserve Board*  
Andrew Patton, *Duke University*  
Markus Pelger, *Stanford University*  
Benoit Perron, *Université de Montréal*  
Alberto Piazzi, *USI Lugano*  
Seth Pruitt, *Arizona State University*  
Roberto Renò, *ESSEC*  
Jereon Rombouts, *ESSEC*  
Paolo Santucci, *Luiss University*  
Olivier Scaillet, *GFRI*  
Paul Schneider, *U. of Lugano & Swiss Finance Institute*  
Shuping Shi, *Macquarie University*  
Stephen Thiele, *Queensland University of Technology*  
Viktor Todorov, *Northwestern University*  
Fabio Trojani, *University of Geneva and Swiss Finance Institute*  
Rossen Valkanov, *University of California, San Diego*  
Andrea Vedolin, *Boston University*  
Michael Wolf, *University of Zurich*  
Dacheng Xiu, *University of Chicago*  
Paolo Zaffaroni, *Imperial College London*  
Jean-Michel Zakoian, *CREST*  
Lan Zhang, *University of Illinois Chicago*  
Xinghua Zheng, *The Hong Kong University of Science and Technology*  
Goufu Zhou, *Olin Business School, Washington University*