





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** via the EasyChair submission system: https://easychair.org/conferences/?conf=sofie26

The program committee will review every submission.

Please contact sofie@stern.nyu.edu with any question.

PROGRAM CHAIRS

Caio Almeida, Princeton University

Jia Li, Singapore Management University

KEYNOTE SPEAKERS

Songxi Chen, Guanghua School of Management
Robert Engle, New York University Stern School of Business
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

Ziwei Mei, 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:
 - o "Main Only" if you are submitting a paper exclusively for consideration in the main program;
 - o "Main/Pre" if you wish to submit your paper for both the main program and the pre-conference; or
 - o "Pre Only" if you prefer the program committee to consider your submission only for the preconference. 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

Torben Andersen, Northwestern University

Heather Anderson, Monash University

David Ardia, HEC Montréal

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

Jianging Fan, Princeton University

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

Peter Hansen, The University of North Carolina at Chapel

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

Yingying Li, *The Hong Kong University of Science and*

Technology

Oliver Linton, University of Cambridge

Robin L. Lumsdaine, American University

Loriano Mancini, University of Lugano

Marcelo Medeiros, Pontifical Catholic University of Rio de

Janeiro

Per Mykland, University of Chicago

Donghwan Oh, Federal Reserve Board

Andrew Patton, Duke University

Markus Pelger, Stanford University

Benoit Perron, *Université de Montreal*

Alberto Plazzi, 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

Zhentao Shi, The Chinese University of Hong Kong

Stephen Thiele, Queensland University of Technology

Viktor Todorov, Northwestern University

Fabio Trojani, University of Geneva and Swiss Finance In-

stitute

Rossen Valkanov, University of California, San Diego

Andrea Vedolin, *Boston University*Bas Werker, *Tilburg 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