

SoFiE Seminar with Dacheng Xiu and George Tauchen - November 16 2020 - YouTube

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Description

SoFiE Seminar Series Presenter: Dacheng Xiu (University of Chicago) Paper: "Inference on Risk Premia in Continuous-Time Asset Pricing Models" Discussant: George Tauchen (Duke University) Date: November 16 2020, 11am EDT The Society

for Financial Econometrics Seminar Series features bi-monthly presentations of cutting-edge research by leading scholars in financial econometrics. Presentations are followed by discussion and audience participation. The SoFiE Seminar series is organized and moderated by Andrew Patton from Duke University. SoFiE Seminar Series events are held as Zoom webinars and are open to all. If you would like to receive updates about these events, please email sofie@stern.nyu.edu and request to join our mailing list. Otherwise, please visit the SoFiE website, sofie.stern.nyu.edu, for the most up-to-date list of our events. The Society for Financial Econometrics (SoFiE) is a global network of academics and practitioners dedicated to sharing research and ideas in the fast-growing field of financial econometrics. It is an independent non-profit membership organization, currently housed at New York University. Members receive a complimentary subscription and waived manuscript submission fee to SoFiE's partner publication, the Journal of Financial Econometrics. Other benefits of membership in the Society include the opportunity to submit papers to be reviewed by our program committee for our co-sponsored joint events, discounted registration rate for the annual conference in June, the ability to vote in SoFiE presidential elections, and connections to esteemed colleagues in the financial econometrics community. For more information about SoFiE generally, including how to become a member, please visit: <https://sofie.stern.nyu.edu>.
