SoFiE Seminar with Jianqing Fan and Torben Andersen - October 18 2021 - YouTube

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Description

Host: Dacheng Xiu (Chicago Booth, The University of Chicago)
Presenter: Jianqing Fan (Princeton University) Paper: "How and When are High-Frequency Prices Predictable?"
Discussant: Torben Andersen (Kellogg School of Management

Northwestern University) Date: October 18 2021 The Society for Financial Econometrics Seminar Series features 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 Eric Ghysels, Bryan Kelly, Ekaterina Smetanina and Dacheng Xiu. 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.