



Call for Papers

3rd Future of Financial Information Conference 19 - 21 May 2021

Stockholm Business School, Sweden and online
Conference website: www.sbs.su.se/futfininfo2021

Submission deadline: **December 22nd, 2020 at 11:59pm Pacific Time**
Submit your paper: www.conftool.net/futfininfo2021

The 3rd Future of Financial Information Conference is set to return to the scenic Stockholm Business School campus on 19 - 21 May 2021. The conference will follow a *hybrid model* with the possibility to attend remotely. We are mindful of the changing conditions regarding COVID-19 and will take every step to ensure the safety of all participants.

The conference offers a *dual submission option*, joint with the Review of Asset Pricing Studies and the Review of Corporate Finance Studies. Please note that selection for the conference program and for publication in RAPS/RCFS are independent from each other.

KEYNOTE SPEAKERS:

We are very happy to welcome our distinguished speakers, who combine academic excellence with industry experience in some of the most successful financial companies. We look forward to learning from them on both fronts!

David HIRSHLEIFER, University of California Irvine
Lasse Heje PEDERSEN, Copenhagen Business School and AQR
Manuela M. VELOSO, JPMorgan Chase and Carnegie Mellon University (on leave)

Find out more about our speakers in the short bios below.

CONFERENCE AGENDA:

From satellite images to natural language processing, the way investors source, process and trade on information is constantly evolving. The aim of this conference is to understand the ever-changing nature of financial information and its consequences for market efficiency.

We welcome all theoretical and empirical papers exploring new and perhaps unexpected sources of information, as well as developing novel tools to turn raw data into value-relevant insights. Sceptical takes, highlighting the trade-offs involved in the use of big data, machine learning algorithms and the continuing hardening of information are also welcome.

Past programs: [2020](#) [2019](#)

PAPER SUBMISSION:

Please submit your paper at: www.conftool.net/futfininfo2021 no later than December 22nd, 2020. Authors of selected papers will be notified by the end of February. There is no submission fee.

Submissions will be screened by a team of session chairs and members of the international program committee.



PROGRAM COMMITTEE:

Program chair: Michał Dzieliński, Stockholm University

Lauren Cohen, Harvard University
Zhi Da, University of Notre Dame
Darrell Duffie, Stanford University
Lily Fang, INSEAD
Laurent Fresard, University of Lugano
Clifton Green, Emory University
Gerard Hoberg, University of Southern California

Tim Loughran, University of Notre Dame
Harry Mamaysky, Columbia University
Maureen O'Hara, Cornell University
Mitchell Petersen, Northwestern University
Alexander Wagner, University of Zurich
Annette Vissing-Jørgensen, University of California Berkeley
Liyan Yang, University of Toronto

DUAL SUBMISSION OPTION:

In the conference submission, authors should indicate if they wish their paper to be considered (at no extra fee) for publication by RAPS or RCFS under the Dual Submission Program. This is a “no-fault” submission option: if RAPS or RCFS rejects the paper, the authors may submit it to any SFS journal at a later date. See <http://sfs.org/dualsubmissionpolicy/> for details.

Sponsoring editors: Thierry Foucault (RAPS) and Andrew Ellul (RCFS)

KEYNOTE SPEAKER BIOS:

David HIRSHLEIFER is Merage Chair and Distinguished Professor of Finance at the Merage School of Business, University of California-Irvine. He is a Fellow and former President of the American Finance Association. He currently serves as Co-editor of the Journal of Financial Economics, and has served as Executive Editor of the Review of Financial Studies, director of the American and Western Finance Associations, and co-editor and associate editor at leading finance, economics, and business journals. In his Presidential Address to the American Finance Association, he argues for an emerging paradigm, social economics and finance, which studies how biases in the social transmission of ideas, information and behavior affect markets and asset prices. His research interests include behavioral economics and finance, and other topics in the investments and corporate finance fields. His papers have won various research awards, including the Smith Breeden Award for outstanding paper in the Journal of Finance.

Lasse Heje PEDERSEN is a principal at AQR Capital Management and a finance professor at Copenhagen Business School. He has served as Director of the American Finance Association, in the Liquidity Working Group meeting at the Federal Reserve Bank of New York to address liquidity issues, in the New York Fed's Monetary Policy Panel, on the Economic Advisory Boards of NASDAQ and FTSE, and on the editorial boards of the Journal of Finance, Journal of Economic Theory, The Review of Asset Pricing Studies, and Quarterly Journal of Economics. His academic awards include the Bernácer Prize to the best E.U. economist under 40 years of age, the Banque de France-TSE Prize, Fama-DFA Prizes, the Michael Brennan Award, the Brattle Prize, and the Graham and Dodd Award. His latest book is *Efficiently Inefficient: How Smart Money Invests and Market Prices Are Determined*. website

Manuela M. VELOSO is the Head of AI Research at JPMorgan Chase & Co. and Herbert A. Simon University Professor in the School of Computer Science at Carnegie Mellon University (on leave). Her team at JPMorgan pursues fundamental research in areas of core relevance to financial services, including data mining and cryptography, machine learning, explainability, and human-AI interaction. She is the Past President of AAAI, the past Head of the Machine Learning Department at CMU, and the co-founder, Trustee, and Past President of RoboCup. She has been recognized with a multiple honors, including being a Fellow of the AAAI, AAAS, ACM, IEEE. She is the recipient of several best paper awards, the Einstein Chair of the Chinese Academy of Science, the ACM/SIGART Autonomous Agents Research Award, an NSF Career Award, and the Allen Newell Medal for Excellence in Research.



CONTACT:

Please send your queries to futfininfo@sbs.su.se

The program and organizational information will be successively published on the conference website:
www.sbs.su.se/futfininfo2021