

CALL FOR PAPERS

“Big Data and Algorithmic Finance”

Paris, March 18-19, 2024

The Financial Risks International Forum on “Big Data and Algorithmic Finance” is an International Research Forum for academics and professionals organized by the Institut Louis Bachelier.

We invite academics, professionals and regulators to submit research papers for this event, which will take place in Paris on March 18-19, 2024.

The last 40 years have seen huge innovations in computing technology and data availability. Data derived from millions of administrative records or using new methods of data generation such as text mining are now widespread. Banks, insurance and investors are using an increasing amount of data to understand consumers’ or firms’ behavior, and design investment or trading strategies. Algorithms start to be major players in many areas, and regulations, which were mostly designed for humans, need to adapt to this new environment.

This upcoming 17th Financial Risks International Forum aims to discuss the challenges posed by the use of big data and algorithmic finance.

GUEST SPEAKERS

Christine A. Parlour, Sylvan C. Coleman Chair at the Haas School, UC Berkeley and co-director of the Berkeley Center for Responsible Decentralized Intelligence.

Rama Cont, Chair of Mathematical Finance, University of Oxford

We welcome the submission of research papers on the following and other relevant topics:

- Big data and behavioral finance: social media, digital devices and platforms data
- Big data for ESG and climate finance: satellite imagery, sensor data, alternative data
- High frequency data, market microstructure, algorithmic trading, information efficiency
- Textual analysis, NLP, sentiment analysis, applications of generative AI /LLM in finance (GPT etc.)
- Big data and economic statistics (credit card, prices scraped from online sellers etc.)
- Quantitative and econometric methods for large datasets and networks
- AI, machine learning, deep learning, reinforcement learning
- Missing data and imputation methods
- Synthetic data
- Big data and high performance computing
- Database governance, open source data, data breaches, cyber risk and data protection
- Regulation of algorithmic decisions: algorithm bias and fairness, explainability
- Stability implications of algorithmic trading and automated market making
- Regulatory and policy challenges in the age of big data

Deadline: January 9th 2024

Complete papers in PDF format should be submitted electronically, using the submission form below. The results of the selection procedure will be announced by mid-January 2024.

SUBMIT

EXPENSES

The Institut Louis Bachelier may cover part of travel and accommodation expenses for the authors of the papers selected (**upon request and the decision of the Scientific Committee, and for speakers only**).

SCIENTIFIC COMMITTEE

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