Call for Papers:
Yale Machine Learning in Finance Conference
November 20, 2020 | New Haven, CT

Conference Organizers:
Stefano Giglio, Yale University
Bryan Kelly, Yale University
Serhiy Kozak, University of Maryland
Markus Pelger, Stanford University
Dacheng Xiu, University of Chicago

Deadline for Submissions: August 1, 2020
Conference Program Announcement: September 15, 2020
Conference Website: https://som.yale.edu/event/2020/11/yale-icf-machine-learning-conference

The conference aims to bring together research on applications of machine learning techniques in finance. We plan to accept 6-7 papers with discussants. There will be a dinner the night before the conference for the presenters and discussants.

Electronic submissions of unpublished papers can be made via the following website: <https://www.conftool.net/yale-icf-2020/>

We invite paper submissions on topics in machine learning and finance very broadly.

Specific research topics of interest include:
- Machine learning in asset pricing, portfolio choice, corporate finance, behavioral finance, or household finance.
- Financial applications and methodological developments of textual analysis, deep learning, and reinforcement learning.
- Latest advances in financial econometrics, with an emphasis on new econometric methods for fintech and machine learning.

If you have any questions, please contact: YaleICF@yale.edu

About the Yale School of Management International Center for Finance: The International Center for Finance (ICF) brings together faculty, students and practitioners to foster leadership in the understanding, practice and management of finance from multiple perspectives. Its goal is to support innovative research and educational activities within the context of Yale School of Management’s broader perspective of business for the benefit of society.