

New Methods for the Cross Section of Returns: Call for Papers

The Fama-Miller Center at Chicago Booth jointly with EDHEC and the [Review of Financial Studies](#) will host a conference on **September 27-28, 2018**. The conference will take place at the Gleacher Center of the Booth School of Business at the University of Chicago. The conference theme is “New Methods for the Cross Section of Returns”.

Papers are invited for submission on this broad theme, including:

- Which characteristics provide incremental information for expected returns?
- How can we tame the factor zoo?
- What are the key factors explaining cross-sectional variation in expected returns?
- How many factors do we need to explain the cross section?
- How can we distinguish between competing factor models?
- Do anomaly returns correspond to new factors?

Authors must submit papers by **June 15, 2018**. Co-sponsorship with the Review of Financial Studies means that authors have a chance to submit to the journal via a dual-submission option: one submission type is for the conference program only, the other allows for possible invitation by the editors. The co-chairs for the conference are University of Chicago’s Michael Weber and EDHEC’s Raman Uppal and the sponsoring editors representing the RFS are Stijn van Nieuwerburgh and Andrew Karolyi.

Program Committee Members

- Jules van Binsbergen
- George Constantinides
- Kent Daniel
- Eugene Fama
- Ken French
- Campbell Harvey
- John Heaton
- Ravi Jagannathan
- Robert Korajczyk
- Jonathan Lewellen
- Hanno Lustig
- Tyler Muir
- Dimitris Papanikolaou
- Nick Roussanov
- Alexi Savov
- Jessica Wachter
- Josef Zechner

Keynote Speaker

John Cochrane, Senior Fellow of the Hoover Institution and Distinguished Senior Fellow of the University of Chicago Booth School of Business and of the Becker-Friedman Institute.

Paper Submission

Submit an electronic version of the paper in PDF format no later than **June 15, 2018** through the conference web page: <https://research.chicagobooth.edu/famamiller/new-methods-for-the-cross-section-of-returns-conference/call-for-papers>. (The submission window will be open after **May 1, 2018**.) Paper selection will be finalized by **July 31 2018**.

Review of Financial Studies Dual Submission Option

Submissions to the conference can also be submitted to the Review of Financial Studies under its dual review system, with the same submission deadline of **June 15, 2018**. Authors must indicate on the conference submission website whether they are interested to have their paper considered under this dual review option with the RFS that works as follows:

- There is no charge for submissions under this program.
- Dual submissions will be reviewed by the conference program committee and will be made available for consideration by the sponsoring RFS editors.
- Papers submitted for dual consideration must not be under review at another journal or the RFS, including as a dual-submission at another journal, nor can they be considered for dual submission if previously rejected by the RFS.
- At the discretion of the conference's sponsoring editors of the RFS, dual submissions will be sent out for a formal referee report. If such a report is sought, then the paper's author will receive a copy of the RFS reviewer's report.
- If the sponsoring editors decide to select the paper, authors have time until after the conference to submit their paper to the RFS.
- Papers rejected at any stage of the dual review process are not considered to have been "rejected" at the RFS. This also applies to articles sent out for formal review. Thus authors are permitted to submit a future version of their paper (unchanged, if they wish) to the RFS without prejudice.
- While under consideration by the conference and the RFS, a paper may not be submitted to another journal (or the RFS) until the author has been notified.

Venue

Gleacher Center, Booth School of Business, University of Chicago, Chicago, Illinois and the Fama Miller Center.