

BIGFI publications in top tier journals

In 2023, BIGFI researchers had several papers published in the absolute best finance journals: 2 papers published in *The Journal of Finance* and 1 paper published in *Journal of Financial Economics*. Additionally, two articles from BIGFI have been accepted for publication in these journals: 1 paper in *The Journal of Finance* and 1 paper in the *Journal on Financial Economics*. In addition, we had 1 paper accepted for publication in the *Journal of Political Economy*.

International research presentations

BIGFI members were invited to present their work at 58 occasions at different institutions worldwide, as keynotes, speakers, discussants, and panel chairs at the most prestigious finance conferences: American Finance/Economic Association Meetings (AFA/AEA), Western Finance Association (WFA), and European Finance Association (EFA). BIGFI researchers were invited to give seminar talks at Yale University, London Business School, Cambridge University, ECB, and European Banking Authority, among other places.

BIGFI opening event

The launch of BIGFI was celebrated at an opening event in March. Center Director Lasse Heje Pedersen presented the idea behind the center and new research directions in finance. There was a research presentation by BIGFI Associate member Kim Peijnenburg from EDHEC Business, as well as a keynote speech by Tobias J. Moskowitz from Yale School of Management.

Seminars and conferences

During 2023, BIGFI organized 17 seminars primarily with international researchers and contributed as well to organizing 3 conferences: CBS Capital Four Credit Day in collaboration with Capital Four; Advances in Financial Econometrics Conference, which celebrated Northwestern University Professor Torben G. Andersen's contributions to financial econometrics with speakers such as Nobel laureate Robert Engle; and Nordic Fintech Symposium 2023 in collaboration with Copenhagen Fintech. BIGFI also held an

internal research retreat where members presented their ongoing research.

Best paper awards and distinctions

Lasse Heje Pedersen won the Outstanding Paper Award from the Swiss Finance Institute for his paper "Carbon Pricing versus Green Finance." Additionally, Theis Ingerslev Jensen, along with Lasse Heje Pedersen, received the prestigious Journal of Finance, Dimensional Fund Advisors Prize for their article "Is There a Replication Crisis in Finance," co-authored with Bryan Kelly from Yale School of Management.

Markus Ibert secured the Best Paper in Asset Pricing at SFS Cavalcade North America 2023 for his article "Return Expectations and Portfolios: Evidence from Large Asset Managers," co-authored with Magnus Dahlquist from Stockholm School of Economics. Furthermore, Annette Vissing-Jørgensen, an associate member of BIGFI, delivered a Baffi Lecture in 2023 titled "Convenience Yields and Monetary Policy."

Lasse Heje Pedersen was listed for the ninth consecutive time on 'Highly Cited Researchers list 2023'.

Public outreach and teaching

BIGFI researchers were active in disseminating their research through various means, including the podcast series 'Rig på Viden' ('Rich in Knowledge') and the center's own video interviews. Center members supervised both bachelor's and master's students and taught courses such as 'Big Data Asset Pricing,' 'Empirical Finance: Fixed Income,' and 'Financial Econometrics' to students.

New center members, PhD placement and PhD students on the job market

In 2023, BIGFI was joined by 12 new members: 1 data manager, 1 professor, 3 assistant professors and 7 PhD students. Our senior PhD student Theis Ingerslev Jensen was on the job market and accepted a position as Assistant Professor at Yale School of Management from Summer 2023.

About Center for Big Data in Finance (BIGFI)

BIGFI focuses on pioneering research in big finance data, exploring finance's role in stability, green transition, machine learning, and societal impacts. Currently, BIGFI members count 7 professors, 6 assistant professors, 1 data manager and 6 PhD students. In addition, there are 2 external professors. The Center has 1 center coordinator, and 3 student assistants.