

CALL FOR ACADEMIC RESEARCH PROJECTS USING HIGH FREQUENCY FINANCIAL DATA

**ACADEMIC RESEARCHERS ARE INVITED TO SUBMIT PROPOSALS.
EUROFIDAI WILL AWARD THREE PROJECTS WITH TECHNICAL SUPPORT, DATA ACCESS AND
FINANCIAL AID (UP TO 40.000 €).**

**BY DELIVERING « BIG DATA » SOLUTIONS ADAPTED TO SCIENTIFIC DEMAND, EUROFIDAI IS ABLE TO EFFICIENTLY MEET THE
NEEDS OF THE RESEARCHER COMMUNITY.**

MORE INFORMATION: https://www.eurofidai.org/en/Intraday_Bedofih_Equipex_en.html

WHAT ARE EUROFIDAI AND BEDOFIH?

EUROFIDAI is a public academic institute funded by the CNRS (French National Center for Scientific Research), the largest research institute in France. Its main mission is to develop financial databases useful to academic researchers in finance. EUROFIDAI is currently developing a European high frequency financial database named **BEDOFIH (Base Européenne de Données Financières à Haute Fréquence)**. BEDOFIH was selected within the "Excellence facilities" (Equipex) program launched by the French government in 2012, and is supported by regulatory institutions such as the French "Autorité des Marchés Financiers (AMF)" and the Treasury Department of the Ministry of Economy and Finance. The European Commission's Directorate General "Internal Market and Services" has expressed keen interest in the project.

The **BEDOFIH** database includes trades, order book, and all order details (modifications, cancellations, partial executions...), with the highest frequency (millisecond, nanosecond). The purpose of BEDOFIH is to cover the most important European stock markets, namely the NYSE Euronext Paris, the markets Eurex and Xetra of Deutsche Boerse, the London Stock Exchange, as well as the electronic platforms with important data volumes like BATS Chi-X.

As of today, the IT equipment of **BEDOFIH** comprises 52 processing cores, over 600 teraoctets of storage capacity and a redundant connection of 10 gigabit per second. The data volume collected each year is estimated to be equivalent to a CD stack of the height of the Montparnasse tower in Paris (210 m). The infrastructure forms part of a cloud computing network providing access to the computing and storage capacity of EGI (European Grid Infrastructure) and France Grilles. It is hosted by the Laboratory of Subatomic Physics and Cosmology (a division of the CNRS like EUROFIDAI) in Grenoble.

HOW TO APPLY?

Each interested applicant is expected to provide a description of their project and potential project participants, maximum 5 pages (not counting CV and list of publications), according to the following agenda:

- description of the research with respect to the state of the art
 - expected contributions of the project for the research community
 - data needs (markets, variables, period,..)
 - technical support needs (extraction, database building, high performance computing, ...)
 - financial support needs (expenses, grants, ...)
 - organization (composition of the team, names)
- + CV and list of publications

Send your questions and your proposal to bedofih@eurofidai.org

DEADLINE FOR SUBMISSION: JUNE 15, 2014

EUROFIDAI UPS3390 – Domaine Universitaire – 150, rue de la chimie –
BP47 – 38040 Grenoble cedex 9 – FRANCE – email: bedofih@eurofidai.org

