



## Appel à projets de recherche 2014

### Résultats

L'Institut a le plaisir d'annoncer les projets de recherche retenus pour l'appel de 2014.

#### ***Trading Intensity in the OTC Markets: Sovereign Risk Spirals?***

Patrick Augustin, Université McGill  
Valeri Sokolovski, Stockholm School of Econ. & Swedish House of Finance  
Marti G. Subrahmanyam, Université de New York  
Dragon Tang, Université de Hong Kong

Montant accordé : 50 000 \$

#### ***Trading Cost Dynamics of Market Making in Equity Options***

Chayawat Ornthanalai, Rotman School of Management  
Ruslan Goyenko, Université McGill

Montant accordé : 50 000 \$

#### ***The design and pricing of contingent convertible bonds***

Geneviève Gauthier, HEC Montréal

Montant accordé : 45 000 \$ - Projet cofinancé avec le Global Risk Institute

#### ***Correlation Risk: Pricing and Comovement in Global Equity Markets***

Robert Kosowski, Imperial College Business School, London  
Gonçalo Faria, University of Porto  
Tianyu Wang, Imperial College Business School, London

Montant accordé : 45 000 \$ - Projet cofinancé avec le Global Risk Institute

#### ***Quadratic Hedging schemes: from GARCH to diffusions***

Alexandru Mircea Badescu, UQAM  
Robert J. Elliott, Université de Calgary  
Juan-Pablo Ortega, Centre National de la Recherche Scientifique, France

Montant accordé : 30 000 \$

***Bank Reactions to Sovereign Credit News: an Analysis of the Credit Default Swap Market***

Alexandre Jeanneret, HEC Montréal

Montant accordé : 30 000 \$

***Economic and Financial Determinants of Credit Risk Premiums in the Sovereign CDS Market***

Kris Jacobs, University of Houston  
Hitesh Doshi, University of Houston

Montant accordé : 20 000 \$

***Risk Premia in the Stock Lending Market: Evidence from Equity Options<sup>1</sup>***

Neil D. Pearson, University of Illinois  
Dmitriy Muravyev, Boston College  
Joshua M. Pollet, University of Illinois

Montant accordé : 20 000 \$

***Securitization, Pricing, and Management of Longevity Risks and Derivatives***

Traian A. Pirvu, McMaster University  
Cody Blaine Hyndman, Université Concordia  
Patrice Gaillardetz, Université Concordia  
Petar Jevtic, McMaster University

Montant accordé : 20 000 \$