



IFSID SEVENTH CONFERENCE ON DERIVATIVES – CALL FOR PAPERS

Keynote Speaker: Mikhail Chernov (University of California, Los Angeles)

September 20-21, 2018

Montréal, Canada

The Montreal Institute of Structured Finance and Derivatives will host its seventh conference on September 20 & 21, 2018. This year's edition will provide an opportunity for researchers and practitioners to discuss a wide range of issues associated with derivatives. Possible topics include, but are not limited to, the following:

- i. Derivatives pricing
- ii. Improving our understanding of derivatives markets
- iii. Characterizing the physical and risk-neutral distributions
- iv. Measuring risk and risk premia using derivatives
- v. Implications for asset pricing

The conference will be held at Hotel Le St-Sulpice (lesaintsulpice.com) in beautiful Old Montreal.

PAPER SUBMISSION PROCEDURE:

Authors should send a draft of their paper in electronic form to the organizer, Christian Dorion (ifsid@hec.ca), by May 4, 2018. Make sure to mention the IFSID conference in the subject of your email. The authors of accepted papers will be notified by mid June.

BEST DISCUSSION AWARD

Since the very first edition of the conference, we have been privileged to welcome high-quality discussants. Once more this year, we will reward their invaluable input to the conference by offering a **Best Discussion Award** of \$1,000 to one of the discussants.

EXPENSES:

The Institute will cover registration fees and lodging at the hotel for presenters and discussants. Authors presenting their work will cover their travelling expenses.

PARTICIPATION:

Interested academics and practitioners can attend the conference. The registration form will be available online (ifsid.ca/en/annual-conference) and must be sent by email to (ifsid@hec.ca), no later than July 27, 2018. Please note that places are limited. Attendees registering early could also benefit from our preferential rate on hotel rooms.