

DAUPHINE-AMUNDI CHAIR IN ASSET MANAGEMENT

CALL FOR PAPERS

Deadline: June 30, 2014

Context

The Chair in Asset Management of the Dauphine Foundation was created in 2010. It is sponsored by Amundi, one of the world market leaders in asset management. Its vocation is to be (i) a catalyst to promote research at Paris-Dauphine University and (ii) a strong link with the asset management industry.

Objectives

The Chair in Asset Management of the Dauphine Foundation objectives are three fold:

- (i) identifying the main streams of research that will structure the asset management industry in the future and developing first rank theoretical and empirical research on topics related to asset management;
- (ii) creating cutting-edge courses with applied cases on the latest topics in asset management for MBA and Master students; it also includes the introduction of new teaching methods;
- (iii) providing the Paris-place with recommendations to enhance its attractiveness.

Topics

The steering committee of the Chair invites submissions of high-quality theoretical or empirical research papers (*) and high-quality surveys (**). This call for papers in asset management covers particularly topics such as:

Topics relative to financial markets

Topic # 1 « Behavioural aspects and risk measurement »*

Topic # 2 « Longevity risk and pension funds »*,**

Topic # 3 « Basel III & Solvency II: what are the impacts on financial institutions' business models? »**

Topic # 4 « The early management of the interest rate risk »*

Topics more specific to asset management industry

Topic # 5 « Private equity and liquidity premium »*

Topic # 6 « The asset management in a context of deflation »*

Topic # 7 « Sovereign risk and portfolio construction »*

Topic # 8 « Perception and risk measurement: the case of individual investors »*,**

Topic # 9 « Residential and commercial real estate in asset allocation »*

Topic # 10 « The specificity of portfolio management for the long term »*

Topic # 11 «What place for the commodities in asset-liability management? »*

Submission procedure

The deadline for research project submissions is **June 30, 2014**. All research projects will be reviewed by the board of the Chair in Asset Management. Authors will be notified about the acceptance of their research project in **July 2014**.

Complete the *enclosed form* + join a *resume for each application*. These documents must be:

- (i) in English and in PDF format with a maximum size of 2MB
- (ii) submitted by e-mail to Adèle Gauvrit : adele.gauvrit@fondation-dauphine.fr
- (iii) marked "Research project application – Chair in Asset Management"

The Chair in Asset Management offers of prize of **10,000€** for each research project selected. 40% will be paid shortly after the notification of acceptance.

The final version of the paper should be sent by **June 1st, 2015** by email to: adele.gauvrit@fondation-dauphine.fr. The remaining 60% will be paid at the final paper version acceptance.

The papers will be presented in an upcoming **1-day workshop** in Paris during summer 2015. Academics and practitioners will be invited to participate in this conference.

Contact information

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More about the sponsor

Amundi was formed by combining the asset management expertise of two major French banking groups: Crédit Agricole and Société Générale. This partnership reflects the two groups' shared vision of asset management responding to the new challenges facing the industry and allowing them to serve their clients more effectively. It has more than €680 billions in assets under management.

<http://www.amundi.com/home>

More about the Dauphine Foundation

In 2008, the president of Dauphine University Laurent Batsch established the Dauphine Foundation thanks to the support of seven major French firms: Bouygues, Bolloré, Crédit Foncier, Exane, GDF-Suez, Lagardère and BNP Paribas. The Foundation sponsors annual programs and activities that are designed to promote excellence and solidarity in the Dauphine community and abroad. www.fondation.dauphine.fr

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APPLICATION FORM

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1# The person in charge of the research project

Last name:
First name:
Position:
University/company:
Research centre:

2# The team members included in the research project

Team members	Expertise/skills
Last name: First name: Position: University/company: Research centre:	✓ ✓ ✓
Last name: First name: Position: University/company: Research centre:	✓ ✓ ✓

3 # The resume of each member (same format, one per page)

Member # 1
A - EDUCATION
B - ACADEMIC EXPERIENCE
C - INDUSTRY EXPERIENCE
D - PUBLICATIONS
E - HONORS & AWARDS

4 # The description of the research project (max 5 pages)