

DAUPHINE-AMUNDI CHAIR IN ASSET MANAGEMENT

CALL FOR PAPERS

Deadline: June 15, 2011

Context

The Chair in Asset Management of the Dauphine Foundation was created in fall 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.

The topics

The steering committee of the Chair invites submissions of high-quality theoretical or empirical research papers in asset management. This call for papers covers particularly topics such as (but not necessarily limited to):

Topics relative to financial markets

Topic # 1 "Behavioral biases agents in crisis context and information asymmetry."

Topic # 2 "Mechanisms of contagion in financial markets."

Topic # 3 "Behavioral aspects and risk measurement (VaR, CvaR). Risk premiums are imperfect measures of financial market equilibrium during crisis."

Topic # 4 "The construction of stochastic jump measures of correlation or how variance-covariance matrices vary when facing jumps."

Topic # 5 "How measuring the diversification effect of a portfolio in a world where many so-called risk-free assets turn out to be some how risky?"

Topics more specific to asset management industry

Topic # 6 "Diversification of currency reserves, the emergence of new international currencies, etc. What impact on asset allocation?"

Topic # 7 "Yuan vs. Yen: What kind of long-term strategy for China?"

Topic # 8 "The impact of sovereign funds in international asset allocation."

Topic # 9 "Pension funds: which model the long-run?"

Topic # 10 "Long-term savings: how to stimulate its development within a financial paradigm last stable"

Submission procedure

The deadline for research project submissions is **June 15, 2011**. All research projects will be reviewed by the board of the Chair in Asset Management.

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 3MB;
- (ii) submitted by e-mail to: anne-laure.depremesnil@fondation-dauphine.fr;
- (iii) marked "Research project application – Chair in Asset Management".

Authors will be notified about the acceptance of their research project by **July 12, 2011**. The Chair in Asset Management offers of prize of **10,000€** for each research project selected. 40% will be paid one week after the notification of acceptance.

The final version of the paper should be sent by **June 1st, 2012** by email to: anne-laure.depremesnil@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 2012. The organization will cover accommodation and travel expenses for speakers. 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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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)