Centre de Recherche en Économie et Statistique
CREST

DAUPHINE
UNIVERSITÉ PARIS

6th Annual Hedge Fund Research Conference

Liquidity, Risk, and High-Frequency Trading

January 23-24, 2014

NYSE EURONEXT, 39 Rue Cambon, 75001 Paris

Organizers:
Serge Darolles (Université Paris-Dauphine and CREST)
René Garcia (Edhec Business School)
Christian Gouriéroux (University of Toronto and CREST)

This academic meeting will take place in Paris during January 23-24, 2014. Academic sessions and a panel of practitioners will cover recent research, and will debate the future of the hedge fund industry. We welcome submissions on hedge funds, but also, more broadly, we welcome papers that seek to improve the understanding of the roles of different market intermediaries and the effect of their behaviour on asset prices.

Potential topics include, but are not limited to: Hedge-fund performance and trading activity; transparency (reporting) and due diligence; hedge-fund activity and broad macroeconomic issues such as systemic risk and contagion; hedge-fund activism; portfolio liquidation and liquidity; financial regulation; pricing interest rate swaps post the credit crisis; high-frequency trading; etc.

The organization will make available limited accommodation and travelling grants for doctoral students.

Submission deadline: September 30, 2013.

Scientific Committee: V. Agarwal (Georgia State University), C. Cao (Penn State University), S. Darolles (Université Paris-Dauphine and CREST), R. Garcia (Edhec Business School), C. Gourieroux (University of Toronto and CREST), L. Fournier (NYSE Euronext), A. Patton (Duke University), T. Ramadorai (University of Oxford), T. Roncalli (Lyxor), R. Sadka (Boston College).

A (preliminary) version of the paper must be sent to traore@ensae.fr by September 30, 2013. Decisions will be communicated by October 31, 2013.