



## ***Call for Papers***

### **7th Annual Hedge Fund Research Conference**

#### ***Liquidity, Risk and High-Frequency Trading***

Paris, January 22-23, 2015

Organizers:

Serge Darolles (Université Paris-Dauphine and CREST)

René Garcia (Edhec Business School)

Christian Gouriéroux (CREST and University of Toronto)

This academic meeting will take place in Paris during January 22-23, 2015. Academic sessions will cover the latest researches on asset management. We welcome submissions on hedge funds, but also, more broadly, papers that seek to improve the understanding of the roles of different market intermediaries and the effect of their behaviour on asset prices.

TOPICS: 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 derivatives post the crisis; high-frequency trading; etc.

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

PAPER SUBMISSION PROCEDURE: A (preliminary) version of the paper must be sent to [traore@ensae.fr](mailto:traore@ensae.fr) by September 30, 2014. Decisions will be communicated by October 31, 2014.

Submission Deadline: **September 30, 2014**

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. Gouriéroux (CREST and University of Toronto), L. Fournier (NYSE Euronext), A. Patton (Duke University), T. Roncalli (Lyxor), R. Sadka (Boston College).