

ANNOUNCEMENT AND CALL FOR PAPERS FOR THE 1ST EMLYON QUANT 12 WORKSHOP DEDICATED TO QUANTITATIVE APPROACHES IN MANAGEMENT AND ECONOMICS

EMLYON Business School and the CEFRA Research Center are organizing the inaugural *Quant 12* workshop that will be dedicated to quantitative finance and insurance and will be held on EMLYON's Ecully Campus on November 26-27, 2015.

WORKSHOP OVERVIEW:

Twelve presentations take place on Thursday afternoon and Friday morning. Four speakers are invited academics and practitioners. Four speakers are from EMLYON Business School. There are four contributed talks. The workshop is structured as a series of four sessions of three talks, with a talk of each profile within each session.

The four invited speakers are:

- Gianluca Fusai, University of Piemonte Orientale and Cass Business School
- Martino Grasselli, ESILV and University of Padova
- Bertrand Maillet, University of La Réunion
- Julien Second, Royal Bank of Canada

The four speakers from EMLYON are:

- Fric André
- Olivier Le Courtois
- Lorenz Schneider
- Bertrand Tavin

The 4 slots available for contributed talks remain to be chosen. We invite submissions in all the fields of quantitative finance and insurance. Topics of interest include but are not limited to: option pricing, portfolio management, risk management and risk measures, applied stochastic processes, life and non-life insurance modeling, pension funds.

THE DEADLINE FOR SUBMISSIONS IS OCTOBER 10, 2015.

Submissions should be sent to Nicole Cardoso (cardoso@em-lyon.com).

The answers on accepted contributions will be given before October 20, 2015.

Beyond contributed talks, attendance is invited from all backgrounds. There is no registration fee, but registration is mandatory to the email address given above.

PLACE OF THE WORKSHOP: