International Workshop in
Quantitative Finance, Risk, and Decision Theory

organized by the "*Bordeaux Banking and Finance Group*"
University of Bordeaux, France

25 Nov. 2016

"Advances in Quantitative Asset Management"

Call for papers

The Bordeaux Banking and Finance Group, a joint initiative of researchers from two research centres of the University of Bordeaux (GREThA and Larefi) is pleased to announce it will host the 1st International Workshop in Quantitative Finance, Risk, and Decision Theory (QFRDT) in Bordeaux on November, 25, 2016.

This year, the workshop will be dedicated to the presentation of papers focusing on new advances in ***"Quantitative Asset Management (QAM)"***. Indeed, the recent contributions in this field raised as many questions as solutions and paradoxically, even if "quant investing" has been somewhat controversial in the aftermath of the recent financial crisis, finding-out new ways for improving portfolio resilience to financial shocks, identifying new opportunities for generating alphas, building-up smart allocations with Bayesian methods continue to be at the heart of preoccupations and still at the agenda of many investment companies.

As such, topics of interest include, but are not limited to:

- Portfolio optimisation problems using higher moments frameworks
- Portfolio Bayesian optimisation
- New paradigms for portfolio allocation
- Smart beta strategies
- Active alpha strategies
- Risk parity and risk budgeting
- Alternative performance measures
- Fund Rating and performance persistence
- Non-standard Utility models (expected and non-expected utility models)
- Derivative Markets information content- Assessment of various investment strategies
- Market anomalies detection
- New methods for performance attribution
- Portfolio insurance
- Big Data and Portfolio Management
- Artificial Intelligence Techniques in Asset Management
- Automation of portfolio management
- Extreme risk, fat tails, correlation modelling

Keynote speakers:

- Thierry RONCALLI, LYXOR Asset Management
- Louis EECKHOUDT, IESEG School of Management

Scientific Committee (To be confirmed, invitations pending)

- Pedro ARBULU, Université de Bordeaux, (IRGO)
- Armand BAJARD, KEDGE Business school, Bordeaux
- Pascal BARNETO, Université de Bordeaux, (IRGO)
- Jean BELIN, Université de Bordeaux, (GREThA)
- Olivier BRANDOUY, Workshop chair, Université de Bordeaux, (GREThA)
- Christophe FAUGERE, KEDGE Business school, Bordeaux
- Emmanuelle GABILLON, Université de Bordeaux, (GREThA)
- Joanne HAMET, Université de Bordeaux, (IRGO)
- Yves JEGOUREL, Université de Bordeaux, (LAREFI)
- Kristiaan KERSTENS, CNRS & IESEG
- Ion LAPTEACRU, Université de Bordeaux, (LAREFI)
- Franz MAURER, KEDGE Business school, Bordeaux
- Jean-Etienne PALARD, Université de Bordeaux, (IRGO)
- Ignace VAN DE WOESTYNE, KUB, Bruxelles
- Anne-Gaël VAUBOURG, Université de Bordeaux, (LAREFI)

Organization Committee

Olivier BRANDOUY, Emmanuelle GABILLON, Ion LAPTEACRU, Dan TRAN

Important Dates:

Submission deadline: 15 Sept. 2016
Acceptance notification: 30 Sept. 2016
Workshop: 25 Nov. 2016, Bordeaux

Submission and Registration

The workshop registration is free of charge. It includes coffee breaks and lunch as well as access to all the papers presented during the day (electronic version)

To submit a paper, please, send its full version in **PDF** format to
Olivier Brandouy (olivier.brandouy@u-bordeaux.fr) and Ion Lapteacru (ion.lapteacru@u-bordeaux.fr)

Submissions and presentations are expected in English.