



## IFSID SEVENTH CONFERENCE ON DERIVATIVES – CALL FOR PAPERS

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**Keynote Speaker:** Mikhail Chernov (University of California, Los Angeles)

**September 20-21, 2018      Montréal, Canada**

The Montreal Institute of Structured Finance and Derivatives will host its seventh conference on September 20 & 21, 2018. This year's edition will provide an opportunity for researchers and practitioners to discuss a wide range of issues associated with derivatives. Possible topics include, but are not limited to, the following:

- i. Derivatives pricing
- ii. Improving our understanding of derivatives markets
- iii. Characterizing the physical and risk-neutral distributions
- iv. Measuring risk and risk premia using derivatives
- v. Implications for asset pricing

The conference will be held at Hotel Le St-Sulpice ([lesaintsulpice.com](http://lesaintsulpice.com)) in beautiful Old Montreal.

### **PAPER SUBMISSION PROCEDURE:**

Authors should send a draft of their paper in electronic form to the organizer, Christian Dorion ([ifsid@hec.ca](mailto:ifsid@hec.ca)), by May 4, 2018. Make sure to mention the IFSID conference in the subject of your email. The authors of accepted papers will be notified by mid June.

### **BEST DISCUSSION AWARD**

Since the very first edition of the conference, we have been privileged to welcome high-quality discussants. Once more this year, we will reward their invaluable input to the conference by offering a **Best Discussion Award** of \$1,000 to one of the discussants.

### **EXPENSES:**

The Institute will cover registration fees and lodging at the hotel for presenters and discussants. Authors presenting their work will cover their travelling expenses.

### **PARTICIPATION:**

Interested academics and practitioners can attend the conference. The registration form will be available online ([ifsid.ca/en/annual-conference](http://ifsid.ca/en/annual-conference)) and must be sent by email to ([ifsid@hec.ca](mailto:ifsid@hec.ca)), no later than July 27, 2018. Please note that places are limited. Attendees registering early could also benefit from our preferential rate on hotel rooms.