



Announcing the “GARP Risk Management Research Award”

Call for Papers

The Global Association of Risk Professionals (GARP) is pleased to announce the **GARP Risk Management Research Award** which will be announced at the annual meetings of **European Financial Management Association (EFMA)** every year to an outstanding paper in the field of financial risk management. The GARP Risk Management Research Award will recognize the paper that has the most potential to advance our understanding of financial risk management. The best paper will present innovative approaches for solving complex risk-related problems in financial markets as well as opening new areas of inquiry about fundamental risk-related issues. The winner(s) of the GARP Risk Management Research Award will be selected by the GARP Award Review Committee and will share the US \$2,500 cash prize.

We invite all papers from the broad field of risk management including but not limited to the following areas:

- Market risk
- Credit risk
- Interest rate risk
- Capital adequacy
- Operational risk
- Enterprise risk
- Regulatory and compliance issues
- Valuation and pricing methods for financial products
- Modeling risk factors
- Other topics related to financial risk management

Awarded authors will be invited to publish the basic findings of their work in the bi-monthly GARP Risk Review and to present their paper at a GARP event or chapter meeting. The awarded papers will also appear in the SSRN Financial Economics Network (FEN) GARP Risk Management Abstracts and GARP’s Research Paper Series. Award winners will retain the property rights over the papers.

GARP Award Review Committee

Kenneth Abbott, Managing Director, Morgan Stanley, New York,

Aaron Brown, Chief Risk Officer, AQR Capital Management,

Dr. Chris Donohue, Research Center, Global Association of Risk Professionals

Prof. Turan Bali, Zicklin School of Business Baruch College, CUNY

Application Procedure and Deadlines

A Letter of Intent and the completed paper must be submitted by January 15, 2018 to EFMA-2018 Program Co-Chairs (Email: efma2018@unicatt.it).

About GARP

The Global Association of Risk Professionals (GARP) is a not-for-profit global membership organization dedicated to preparing professionals and organizations to make better informed risk decisions. Membership represents over 150,000 risk management practitioners and researchers from banks, investment management firms, government agencies, academic institutions, and corporations from more than 195 countries. GARP administers the Financial Risk Manager (FRM®) and the Energy Risk Professional (ERP®) exams; certifications recognized by risk professionals worldwide. GARP also helps advance the role of risk management via comprehensive professional education and training for professionals of all levels. www.garp.org.

The GARP Research Center serves as the driving force for practitioner-oriented research by illuminating future trends and opportunities, supporting and conducting research, and sharing these activities with the risk management community. The Research Center aims to be a recognized bridge between academic research and practitioner use.