

The Third Annual Volatility Institute Conference at NYU Shanghai - "Derivatives and Volatility" Call For Papers

November 17, 2017, Shanghai, China

ORGANIZERS:

Volatility Institute at NYU Shanghai
China Hedge Fund Research Center, SJTU

KEYNOTE SPEAKER: "KEYNOTE SPEAKER: Robert Engle, 2003 Nobel Laureate in Economics, Professor of Finance at NYU Stern School of Business; Jiang Wang, Mizuho Financial Group Professor at MIT (Massachusetts Institute of Technology)"

CONFERENCE THEME: The investigation of dynamics of market volatilities is one of the key areas of financial research. As more and more derivatives are introduced into financial markets in both developed and emerging capital markets, understanding the impact of derivatives trading on market volatility is of great importance. Papers on all topic related to "Derivatives and Volatility" are welcome, including asset pricing, corporate finance, market microstructure, behavioral finance, capital markets, macro-financial linkages, and international finance. While the focus is on all markets, submissions are especially encouraged that focus on emerging capital markets, China in particular.

PAPER SUBMISSION PROCEDURE: Each author may submit only one paper. Papers may be submitted electronically via the following link and must consist of a single PDF file. No other formats will be accepted. <http://shanghai.nyu.edu/research/vins/paper-submission-annual-volatility-conference>

Submission Deadline: August 31, 2017, 23:59, GMT+8
Expected Notification of Acceptance: September 24, 2017

The papers will be selected via a review process of the scientific committee. Expected Notification of Acceptance: September. 24th, 2016. We will reimburse each presenter up to \$1000 to cover her/his travel costs after the conference.

Thank you for your attention!

CONFERENCE SCIENTIFIC COMMITTEE:

Professor Menachem Brenner, NYU Stern School of Business, New York City, United States
Professor Jennifer Carpenter, NYU Stern School of Business, New York City, United States
Professor Robert Engle, NYU Stern School of Business, New York City, United States
Professor Stephen Figlewski, NYU Stern School of Business, New York City, United States
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