

12th Annual Conference of the Asia-Pacific Association of Derivatives
Call for Papers

August 22-23, 2016, Busan, Korea

The Asia-Pacific Association of Derivatives (APAD) will hold its 12th Annual Conference on August 22nd and 23th, 2016 at the Paradise Hotel in Busan (sometimes written as Pusan), Korea. The Journal of Futures Markets will publish a special issue comprised of selected papers presented at the conference. Free accommodations for paper presenters will be provided under the auspices of the Korea Derivatives Association and the Korea Exchange. Papers on any aspect of derivative securities or markets are welcome including: Derivatives Pricing; Volatility and Volatility Indices; Risk Management; Credit Risk Modeling and Management; Market Microstructure; Regulatory Reform among others.

IMPORTANT DATES:

- Full Paper Submission Deadline: 3rd of June, 2016 (2016apadconference@gmail.com)
- Notification of Acceptance: 17th of June, 2016 – Final Paper Submission Date: 30th of June, 2016 (2016apadconference@gmail.com)
- Final Registration Date: 10th of July, 2016

GUIDELINES:

- There is no submission fee.
- Full Paper Submission Guideline: Submit a copy of a completed or nearly completed paper (PDF format). The cover page should include the affiliation, address, phone and email of each author. The length of abstract is usually 200 words, but there is no restriction.
- We hope that each participant agrees to serve as a paper discussant.
- Special Issue Publication: A special issue of the Journal of Futures Markets will publish selected peer reviewed papers from the 12th annual APAD conference.
- Paper Awards: One best paper award of US \$1,000 and one honorable mentions of US \$500 respectively will be announced at the conference.
- Registration fee is \$50 for both faculty and students.

ACCOMMODATIONS:

- Free accommodation for the two nights and free meals will be provided for paper presenters (Free accommodation of one night and free meals will be provided for paper presenters from Korea).
- Hotel: Paradise Hotel Busan, Korea, <https://www.busanparadisehotel.co.kr/main.do?lang=en>
- Transportation from Gimhae international airport: Limousine bus (Most preferred transportation option; Cost: Adult KRW 7,000 (around US \$ 7.00); Operation hours: To hotel 7:15~21:40, To airport 6:45~21:45 / every 25 minute), Bus (Bus 307; Get off at 'Haeundae Station'). For more information, <https://www.busanparadisehotel.co.kr/information/location.do>

WHY APAD CONFERENCE?

- Specialized focus on research in derivative securities and markets
- Selected papers will be published in a special issue of the Journal of Futures Markets
- Free accommodation for paper presenters
- Free meals will be provided for conference participants
- Best paper award
- Haeundae Beach in Busan (=Pusan), the most beautiful beach in Korea

BRIEF CHRONICLE OF APAD: APAD, whose inaugural conference was held in 2004, is an organization comprising academics, practitioners as well as regulators operating in the derivatives markets in the Asia-Pacific region. The main objective of this association is to promote research and knowledge on derivative securities and markets. The APAD has been supported by the Korea Exchange (KRX) and other participating exchanges in the Asia-Pacific region For further information, Please contact Lee, Changjun, Ph.D., 2016apadconference@gmail.com

ABOUT THE CONFERENCE SITE:

- Haeundae boasts an emerald seascape, fine sandy beach and beautiful attractions. With its hot springs and excellent recreational facilities, it is also one of the most visited places in Korea.
- Haeundae Beach is probably the most famous beach in Korea. Haeundae is 1.5 km long, 30~50m wide, and spans an area of 58,400. The white sand is rough and sticks easily to your skin. The sand of this beach is composed of sand that comes from Chuncheon Stream and shells that have been naturally eroded by the wind over time. Haeundae Beach is also famous for the various cultural events and festivals held throughout the year.

ABOUT THE CONFERENCE CITY:

- Busan is Korea's second largest city and the number 1 trading port. This geopolitically situated harbor city sits adjacent to the Korean Straits and Japan, bringing about an interchange of trade and tourism. This intercultural current has made Busan into the international metropolis it is today. Busan has hosted such international events as the 2002 14th Asian Games, the final match of the Korea/Japan World Cup, and since 1995 has annually hosted the Pusan International Film Festival.
- Sight-seeing in Busan (Pusan) can typically be classified into two groups: seashore and interior land sight-seeing. Seashore sightseeing includes such sights as the beach areas, islands, and Hae Ahn Park. Busan's most charming tourist point is its beautiful sea vistas. The southeastern beach areas have amazing views of the fantastically shaped rocks and islands, which are a must see. The famous beaches of Haeundae, Gwangalli, and Songjeong are enjoyed by many. Boating, jet skies, and banana boats are just among a few of the water recreation activities visitors can take advantage of. Amnam Park, Igidae, and Haean Park offer views of nature's masterpieces. The natural beauties of Busan can also be taken in by riding the cruise boats in the harbor.

LINKS: Related web pages about conference site and city:

- Haeundae in visitkorea: http://english.visitkorea.or.kr/enu/SI/SI_EN_3_1_1_1.jsp?cid=264155
- Haeundae in Busan city webpage: http://etour.busan.go.kr/board/list.busan?boardId=ENG_ATTRACTION&menuCd=DOM_000000202001002000&contentsSid=219
- Busan tourism webpage: http://english.visitkorea.or.kr/enu/SI/SI_EN_3_6.jsp?cid=259290
- Haeundae in wikipedia: http://en.wikipedia.org/wiki/Haeundae_District
- Busan in wikipedia: <http://en.wikipedia.org/wiki/Busan>

THE CONFERENCE IS ORGANIZED UNDER THE AUSPICES OF THE:

- Korea Derivatives Association, <http://www.kafo.or.kr/eng>
- Korea Exchange, <http://eng.krx.co.kr>

Kang, Jangkoo, Ph.D.

President of Korea Derivatives Association

College of Business, Korea Advanced Institute of Science and Technology (KAIST)

phone: 82-2-958-3521

E-mail: jkkang@business.kaist.ac.kr

Choi, Youngsoo, Ph.D.

Program Chair of the APAD2016

Department of Mathematics, Hankuk University of Foreign Studies

phone: 82-31-330-4109

Email: choisy@hufs.ac.kr

FURTHER INFORMATION: For further information, contact Lee, Changjun, Ph.D. (APAD program director, College of Business, Hankuk University of Foreign Studies, phone: 82-2-2173-8812, 2016apadconference@gmail.com)