

## **Call For Papers**

### **Spring Forum and Reception Honoring William F. Sharpe**

May 20, 2016 at the New York Hilton Midtown

Call for Papers: Submit by March 15, 2016

Join us May 20th

The Wharton School's Jacobs Levy Equity Management Center for Quantitative Financial Research

(<https://jacobslevycenter.wharton.upenn.edu/wharton-jacobs-levy-prize>) will host its next forum in New York, NY on May 20, 2016. Academics and practitioners are invited to present current research on topics related to asset management and quantitative finance. There will be one discussant for each paper and a lunchtime speaker.

The Wharton-Jacobs Levy Prize for Quantitative Financial Innovation will be awarded at this event to Professor William F. Sharpe to recognize his work in style analysis detailed in his paper "Asset Allocation: Management Style and Performance Measurement" (The Journal of Portfolio Management, Winter 1992). Sharpe received the Nobel Prize in Economic Sciences in 1990.

**PRESENTERS:** Presenters at past Jacobs Levy Center events have included Cliff Asness, Mark Carhart, Campbell Harvey, Lasse Pedersen, Jeremy Siegel, Kent Smetters and Robert Stambaugh. The Spring 2015 Forum <https://jacobslevycenter.wharton.upenn.edu/events/spring-2015-forum>, "The Alpha and Beta of Factor Investing," was attended by more than 300 academics and industry practitioners.

**PAPER SUBMISSION PROCEDURE:** Please email [jacobs-levy-center@wharton.upenn.edu](mailto:jacobs-levy-center@wharton.upenn.edu) to submit a paper. You may link to your paper in

the body of the email or attach a PDF. The deadline for submissions is March 15, 2016.

The Jacobs Levy Center will provide hotel accommodations and travel reimbursements for those academicians selected to participate in the forum.

**JACOBS LEVY CENTER CONTACT INFORMATION:**

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**ABOUT THE CENTER:** Led by Professor Chris Geczy, and founded by Bruce Jacobs and Ken Levy, the Wharton School's Jacobs Levy Center (<https://jacobslevycenter.wharton.upenn.edu>) is dedicated to the advancement of quantitative finance, at the intersection of theory and practice, through the creation and dissemination of innovative knowledge.