

# Twelfth Annual Conference on Advances in the Analysis of Hedge Fund Strategies Call For Papers

**Thursday 7th December 2017, London, United Kingdom**

The Brevan Howard Centre for Financial Analysis at Imperial College Business School and CEPR are inviting submission of papers to the Eleventh Annual Conference on Advances in the Analysis of Hedge Fund Strategies.

## OBJECTIVES OF THE CONFERENCE:

1. to present state-of-the-art international research on major issues regarding hedge fund strategies in all asset classes and their impact on financial markets
2. to provide a forum for debate among researchers, senior market participants and policy makers. Relevant empirical, policy-oriented and theoretical research will be considered

TOPICS: Areas of interest include, but are not limited to, the following:

- Statistical significance and economic value of return and volatility predictability in asset returns (e.g. commodities, derivatives, equities, fixed income, foreign exchange, hedge funds, REITS, ...)
- How do hedge funds manage their risks? Hedge fund performance and risk measurement
- Incorporating transactions costs and risk management into trading strategies
- Compensation of hedge fund managers - what is the optimal compensation of a hedge fund manager?
- Do hedge funds affect asset prices?
- What are the policy implications of herding, bubbles, and systematic risk?

**KEYNOTE SPEAKER:** Professor Andrea L. Eisfeldt, Laurence and Lori Fink Endowed Chair in Finance, UCLA Anderson School of Management - <http://www.anderson.ucla.edu/x33175.xml> will give the keynote speech at the conference.

**PREVIOUS CONFERENCES:** This is the twelfth Imperial College Business School Conference on Advances in the Analysis of Hedge Fund Strategies. Previous conferences were considered a major success by the audience and the conference programmes can be found at: <http://wwwf.imperial.ac.uk/business-school/research/brevan-howard-centre-for-financial-analysis/risk-management-lab/past-events>

**SUBMISSION PROCEDURE:** The programme committee is looking forward to your submissions. Please send your submissions to [risklab@imperial.ac.uk](mailto:risklab@imperial.ac.uk). The deadline for submissions is 5pm London time, 1st September 2017.