



CALL FOR PAPERS

2nd Financial Risks International Forum

RISK MANAGEMENT AND FINANCIAL CRISIS
Paris, March 19 & 20, 2009

The **Financial Risks International Forum on “Risk Management & Financial Crisis”** is an International Research Forum for academics and professionals organised by Finance INNOVATION (http://www.finance-innovation.org/index_en.htm).

We invite you to submit papers for this meeting which will take place in Paris on March 19 & 20, 2009.

OBJECTIVES

The forum pursues three objectives :

- ☒ to identify the main streams of researches that will structure the market evolution in the future;
- ☒ to organize presentations and debates on the content of these new contributions;
- ☒ to assess with professionals the market/regulatory impacts of those new trends.

TOPIC:RISK MANAGEMENT AND FINANCIAL CRISES

- **Crisis Characteristics**: typology of crises : liquidity crisis, financial bubbles, mispricing (fair value, mark-to-market, model risk); contagion, agent coordination, counterparty risk, ...
- **Advanced indicators** : risk measures, ratings, performance measures, early detection of crises
- **Regulation** : transparency, regulation of hedge funds, convergence of regulations between countries and between products, cost of regulation, ...
- **Management of a crisis** : monetary policy, management of liquidity, treatment of failures, management of a crisis in a securitized world, ...
- **Emergence of organized markets** : examples of new markets : CDS, weather derivatives, pollution rights, insurance linked securities; creation of market indices, standardisation, intermediation, ...

PAPER SUBMISSIONS

An Executive Summary (two pages) or preferably a complete paper in PDF format must be submitted electronically by **November 30, 2008** using the submission form:

<http://www.finance-innovation.org/risk09/>

The results of the selection procedure will be set by mid-January 2009. For any inquiry, risk@finance-innovation.org

EXPENSES

Finance INNOVATION may cover travel and accommodation expenses for the authors of selected papers (upon request and only one author by paper).

SCIENTIFIC COMMITTEE **OF THE CONFERENCE**

Chairman : Monique JEANBLANC, Evry University

- **Frédéric ABERGEL**, Ecole Centrale de Paris
- **Noël AMENC**, EDHEC Business School
- **Joël BESSIS**, HEC
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- **Elyès JOUINI**, Paris Dauphine University
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