



7th Financial Risks International Forum

BIG DATA IN FINANCE AND INSURANCE

Paris, March 20 & 21, 2014

CALL FOR PAPERS

The **Financial Risks International Forum** on “**Big Data in Finance and Insurance**” is an International Research Forum for academics and professionals organized by **The Louis Bachelier "Finance and Sustainable Growth" Laboratory**.

We invite academics, professionals and regulators to submit papers for this meeting which will take place in Paris on March 20 & 21, 2014.

The aim of this conference is to highlight the methodological, organizational and regulatory challenges posed by the availability of large data sets in Finance. The sets of available data increased for different reasons such as the possibility to collect data on individual contracts, to enlarge the set of observed individual variables, to consider differentiated financial products or to increase the observation frequency. A non limitative list of topics of interest is given below:

- Large Scale Linear and Nonlinear Factor Models, Granularity, Nonlinear Principal Component Analysis, Construction of Indexes from Large Data Sets;
- Social Networks, Behavioral Scores, Real Time Updating of Scores and Rankings (Driving Behavior Monitoring from Onboard Sensor's Data, Academic Research Ranking, etc.);
- Analysis of Retail Contracts, of Balance Sheets Histories, of Investors and Fund Managers Behavior, of Risk Appetite Indicators Given on Google;
- Contagion and Systemic Risk: How to Structure Large Networks?;
- Regulation in a Large Dataset Environment: Quick Detection of Anomalies, Control of the Available Information, Technological Risks, Non Regulated Web Currencies;
- Microprudential Foundations of Macroprudential Regulation;
- Analysis of Markets with Highly Differentiated Products: Pricing the Quality Characteristics, Hedonic Price Indexes, Application to Markets of Physical Goods (Real Estate Markets, Art Markets, Commodity Markets, etc.);
- Effect of Big Data on the Organization of the Markets (Web Market Monitoring), on the Role of Intermediaries (Crowdfunding), on the Product Design (Effect of an On-Board GPS on the Design and Market of Car Insurance Contracts, etc.);
- High Frequency Data (Asymmetric Information vs Asymmetric Treatment of Information), Market Microstructure;
- IO Implications of Big Data (Economic Challenges posed by Big Data Access).

PAPER SUBMISSION

A complete paper in PDF format must be submitted electronically by **December 1, 2013** using the submission form: <http://www.financialrisksforum.com/risk2014/>

The results of the selection procedure will be set by mid-January 2014.

For any inquiry: risk@institutlouisbachelier.org

EXPENSES

The Institut Louis Bachelier may cover part of travel and accommodation expenses for the authors of selected papers (upon request and only for speakers).