

CALL FOR PROJECTS

EUROPLACE INSTITUTE OF FINANCE

Paris, 26 June 2019

A foundation of recognized public utility since 2005, the Europlace Institute of Finance aims to implement and accelerate the synergies between research/training in the field of economics and finance and professionals in the financial market. The founders of the Institute have pledged to provide the resources for this initiative in the long term.

As in previous years, the Foundation is launching a call for research projects in 2019. This call is addressed to the entire academic community concerned without any restriction in terms of academic disciplines.

In partnership with the Louis Bachelier LABEX, the Foundation will be funding 15 research projects, each of which will receive financing of €10,000.

The projects funded will focus on themes considered to be of major interest in the current context. These themes are grouped into five axes (see attached Appendix).

All projects must have at least one researcher affiliated to a French academic institution. Projects involving several teams, especially those with a clear European dimension, will be examined with particular interest.

In submitting an application, project leaders commit themselves, if their project is selected, to developing it (through meetings and discussions between the teams) with one or more actors from the Paris financial market. Where appropriate, responses to the call for projects may refer to links that already exist and can be strengthened in the context of the project.

Elyès JOUINI, Scientific director
Europlace Institute of Finance



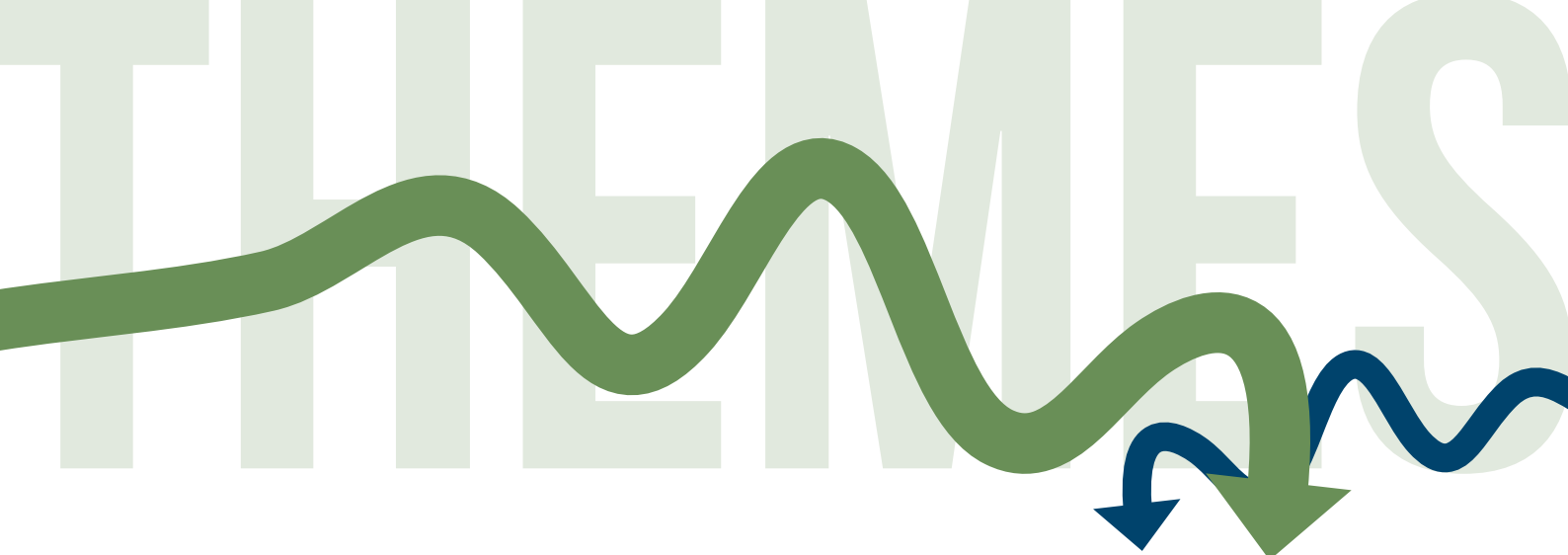
INSTITUT
EUROPLACE
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LABEX
Louis Bachelier

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DEADLINE FOR SUBMISSION : NOVEMBER 20, 2019





EUROPLACE INSTITUTE OF FINANCE CALL FOR PROJECTS 2019 / THEMES

DIGITAL FINANCE

- Machine-learning:
 - fast pricing, hedging
 - reinforced learning for asset management (prediction, portfolio selection, strategy selection, etc.)
 - fraud detection in insurance
 - scenario generation and data enrichment
 - data quality, bias, error detection.
- AI and risk management (AI for risk management and AI operational risk, auditability, explicability, reversibility, etc.)
- Digitalization of financial services and the impact on business
- Crypto-assets, stablecoins
- Nowcasting (alternative data and new sources of information)
- Regulation of digital finance, enhanced control systems, ethics

ESG, SRI AND GREEN FINANCE

- ESG: impact and strategies induced among issuers and investors
- SRI: impact of regulatory standards and long-term financing
- Construction of economic scenarios
- Climate risk: how can this be incorporated into financial analysis and prudential models?
- Green finance: sources of funding? The impact of greening portfolios

on issuers of financial securities and on business

MARKETS AND REGULATION

- Impact and evaluation of financial regulation (Basel, Solvency II, PRIIPS, MIFID, bankruptcy legislation, etc.)
- Capital Market Union (diversification of financing channels, long-term savings, stock market vs. capital funding)
- Multiplicity of standards and impact on valuation of firms in insurance
- Safe assets, complementarity of fiscal/monetary policy, eurobonds, reserve currency
- Low rates: evolution, sustainability, prospects

REAL ASSETS, ILLIQUID ASSETS, REAL ESTATE

- Expert interviews, performance measures, asset allocation, ALM
- Evaluation of macro-prudential policies in residential real estate
- Dynamics of private debt and the real estate market
- Climate and real estate finance



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