

● CALL FOR PROJECTS 2018

Europlace Institute of Finance

Paris, 20 July 2018

The Europlace Institute of Finance, which since 2005 has been recognized as a Foundation of public utility, aims to implement and develop synergies between research/training in the field of economics and finance and professionals in the financial marketplace. The founders of the Institute are committed to providing the resources for this endeavour within a long-term perspective.

As in previous years, the Foundation is issuing a call for research projects in 2018, addressed to the entire academic community concerned without any restriction in terms of academic disciplines.

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

The projects funded will cover themes of major interest in the current context, grouped into five axes (see attached Appendix).

Projects should involve at least one researcher affiliated to a French academic institution. Projects involving several teams, especially those with a strong European dimension, will be given special consideration.

In applying, project coordinators commit themselves if selected to developing their project in association with one or more actors in the Paris financial marketplace, through meetings and exchanges with teams. Where appropriate, responses to the call for projects may mention already existing links, which can be further developed within the framework of the project concerned.

Elyès JOUINI, Scientific director
Europlace Institute of Finance



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DEADLINE FOR SUBMISSION : NOVEMBER 20, 2018

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CALL FOR PROJECTS 2018

Themes

Eurolplace Institute of Finance

DIGITAL

- Validation of models in a digital context
- Use/impact of alternative data
- AI methods and alternative data
- Finance and IT security (cyber risk)
- Digital-related efficiency gains in financing professions
- New financing methods (crowd funding, ICO) vs. bank/market financing

REGULATION AND EVALUATION

- Validation, documentation and robustness of models (especially in a digital context)
- Justification of statements by experts and modelling of provisions
- Construction of economic scenarios
- Evaluation/impact measurement of regulatory and prudential reforms (Basel3, S2, MIFID, PRIIPS, etc.)

MODELLING

- Role of information, triggering corrections, volatility shocks
- Cascades and impact of forced sales following a shock (illiquidity, transfers and dynamic buyouts)
- Bond management
- ALM, liquidity, CAPM, etc.
- Abundance of liquidity and the impact on the real economy
- Household savings, retirement financing and innovation in terms of strategic allocation for long-term investors

EXTRA-FINANCIAL

- Climate & Green Finance (risks and financing)
- Extra-financial criteria, innovation and value creation
- Which methodology for impact measurement?
- Financing sustainable development

REAL ESTATE AND INFRASTRUCTURE

- Infrastructure and territories
- Monetary policy and real estate risk premium
- Illiquidity and real estate
- Higher order moments and quantification of extreme risks
- Behavioural finance applied to real estate
- Geographical diversification vs. diversification between real estate asset classes

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