

**CALL FOR PAPERS**

INSTITUT  
Louis Bachelier

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# 11<sup>th</sup> Financial Risks International Forum PARIS, MARCH 26 & 27, 2018

## “Emerging Extra-Financial Risks in Finance and Insurance”

The Financial Risks International Forum on “**EMERGING EXTRA-FINANCIAL RISKS IN FINANCE AND INSURANCE**” is an International Research Forum for academics and professionals organized by **the Louis Bachelier Institute**.

We invite academics, professionals and regulators to submit research papers for this event, which will take place in **Paris on March 26 & 27, 2018**.

New risks, such as climate risks, demographic risks and cyber risks, have emerged and require new tools and methodologies to evaluate them. The balance sheets of financial institutions, companies and governments are highly exposed to these risks, and regulators have recently raised concerns about their impact on financial stability. Do financial markets have enough experience in dealing with these emerging risks and do they assess and price them adequately? Are these risks diversifiable and insurable?

What financial products need to be developed to transfer them? What might the role of regulators and central banks be in designing stress tests, regulatory incentives and in promoting disclosure requirements?

The purpose of this 11<sup>th</sup> **Financial Risks International Forum** is to highlight new methodological approaches for assessing the emerging risks that are currently affecting the Finance and Insurance sectors.



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### EXPENSES

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

### PAPER SUBMISSION

**Complete papers in PDF format should be submitted electronically by DECEMBER 15, 2017**

The results of the selection procedure will be announced by mid-January 2018.

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# TOPICS

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**WE WELCOME THE SUBMISSION OF RESEARCH PAPERS ON THE FOLLOWING AND OTHER RELEVANT TOPICS:**

- Climate risk, water risks, risks related to stranded assets, weather derivative markets, cat bonds, green finance.
- Evaluation of environmental, social and governance risks for firms and governments, modelling of optimal portfolios with socially responsible constraints, active ownership
- Demographic changes, longevity risk, mortality modelling, design of longevity products, longevity swaps and bonds.
- Cyber risks: fraud, piracy, data breaches, internet security, etc.
- Political risks (wars, terrorism, government changes, etc.) and legal risks (compliance, regulation, etc.).
- Modelling of extreme events and model and parameter uncertainty of firms' and financial institutions' risk exposure.
- Assessment and design of regulation.

## Scientific Committee

**CHAIRWOMAN:** Marie BRIERE, Amundi, Paris-Dauphine University and Université Libre de Bruxelles ◆ Frédéric ABERGEL, Ecole Centrale Paris ◆ Jean-François BOULIER, Af2i ◆ Laurent CLERC, Banque de France ◆ Rama CONT, CNRS - Pierre et Marie Curie University ◆ Michel CROUHY, NATIXIS ◆ Raphaël DOUADY, University Paris 1 Panthéon-Sorbonne, CNRS and Riskdata ◆ Darrell DUFFIE, Stanford University ◆ Nicole EL KAROUI, Pierre et Marie Curie University ◆ Christian GOURIEROUX, CREST - Toronto University ◆ Roger GUESNERIE, Collège de France ◆ Alexander HERBERTSSON, Göteborg University ◆ Monique JEANBLANC, LaMME Evry University ◆ Jean-Paul LAURENT, Paris 1 Panthéon-Sorbonne University ◆ Guillaume PLANTIN, Toulouse School of Economics ◆ Jean-Charles ROCHET, Zurich University ◆ Olivier SCAILLET, Geneva University ◆ Bertrand VILLENEUVE, CREST – Paris-Dauphine University.