# 10th FINANCIAL RISKS INTERNATIONAL FORUM

Paris, March 27 and 28, 2017

"RETAIL FINANCE AND INSURANCE: Impact of Technical Innovation, Through Majors and FinTech"

Guest speakers:

- THE TECHNOLOGICAL REVOLUTION AND ITS REGULATIONS: Fatih Guvenen, Professor of Economics at the University of Minnesota
- BLOCKCHAIN: Campbell Harvey, Professor of Finance at Duke University
- THE FUTURE OF DEEP LEARNING IN FINANCE/INSURANCE: Nicholas Polson, Professor of Econometrics and Statistics at the University of Chicago

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## Selected 2017 :

**Christian HADDAD**

“The Emergence of the Global FinTech Market: Economic and Technological Determinants”

**Thomas ANKENBRAND**

“Drivers of a FinTech Hub, The Case of Switzerland”

**Carlotta MARIOTTO**

“What Drives the Expansion of the P2P Lending?”

**Mamiko YAMASHITA**

“Return Predictability and Risk Management”

**Claudia WELLENREUTHER**

“Speculative Activity and Returns Volatility of Chinese Major Agricultural Commodity Futures”

**Chunhua MA**

“Alpha-CIR Model with Branching Processes in Sovereign Interest Rate Modelling”

**Serge NYAWA**

“High-Dimensional Multivariate Realized Volatility Estimation”

**Hector CALVO-PARDO**

“Informative Social Interactions”.

**Gi H. KIM**

“The First Cut is the Deepest: Primacy Bias in Stock Market Participation”

**Yulia VELD-MERKOULOVA**

“Why Do Individuals Not Participate in The Stock Market?”

**Abigail HURWITZ**

“Can Smoking Harm Your Long-Term Saving Decisionss? An Investigation of Time Preferences, Life Expectancy and Annuity Versus Lump-Sum Choices ”

**Eugene LEE**

“The Whole is Greater than the Sum of Its Parts”

**Sergey BARABANOV**

“Life Insurance as an Asset Class The Role of Cash Flow Capacity Model Submission with Authors”

**Monica PAIELLA**

“The Role of Hard and Soft Information in Peer-to-Peer Lending”

**Nina TROHA**

“Optimal Investment in Online Loans”

**Yann BALGOBIN**

"Payment Instruments, Financial Privacy and Online Purchases”

Abdoul Aziz BAH

“Asymptotic Risk Factor Model with Volatility Factors”

Henri FRAISSE

“The Sustainability of Households Debt Restructuring Plan: Evidence from the French Experience ”

Christian GOURIEROUX

“Composite Indirect Inference with Application to Corporate Risks”

Muhammad Zubair TAUNI

“Does Financial Advice and Word-of-Mouth Communication Influence the Association Between Investor Personality and Trading Behavior? Evidence from Chinese Stock Market”

Milo BIANCHI

“Financial Literacy and Portfolio Dynamics”

Kathleen NGANGOUE

“Trading Under Ambiguity and the Effect of Learning”

Campbell HARVEY

“In Search of Repeatable Performance"

Thomas RENAULT

“Pump-and-Dump or News? Stock Market Manipulation on Social Media”

Seoyoung KIM

“Zero-Revelation Regulation: Detecting Risk through Corporate Emails and News”

Mohamed AL GUINDY

“Is Corporate Tweeting Informative or Is It Just Hype? Evidence from the SEC Social Media Regulation”

**Benoit SEVI**

"Informed Trading in Oil Futures Markets"

**Anna LO PRETE**

"Voting in the Aftermath of a Pension Reform: the Role of Economic Literacy"

**Orly SADE**

"Does Financial Regulation Unintentionally Ignore Less Privileged Populations?"

**Ling-Li BOON**

"Longevity Risk:To Bear or to Insure"

**Lionel MARTELLINI**

"Mass Customization versus Mass Production in Retirement Investment Management: Addressing a "Tough Engineering Problem"

**Angela ARMAKOLLA**

"The European CCP Ecosystem"

**Guillaume VUILLEMEY**

"The Failure of a Clearinghouse"

**Bertrand MAILLET**

"What is a SIFI? On the Systemic Importance of Financial Institutions as Determined by an Extended CAPM with Systemic Risk"

**David CIMON**

"Crowdfunding and Risk"

**Katrin TINN**

"Learning Through Crowdfunding"

**Jiasun LI**

"Profit Sharing: A Contracting Solution to Harness the Wisdom of the Crowd"

**Corey GARRIOTT**

"Retail Order Flow Segmentation"

**Marius A. ZOICAN**

"Smart Settlement"

**Abed Al-Nasser ABDALLAH**

"The Market Reaction to the Adoption of IFRS in the European Insurance Industry"

**Kevin ARETZ**

"Moneyness, Total, Systematic, and Idiosyncratic Volatility and the Cross-Section of European Option Returns"

**Matthew G. LANFEAR**

"Flight to Gold: Extreme Weather Events and Stock Returns"

**Christophe BOUCHER**

"Smart Alpha: a Post Factor Investing Paradigm"

**Campbell HARVEY**

"Lucky Factors"