ESSEC BUSINESS SCHOOL

ENERGY AND COMMODITY FINANCE RESEARCH CENTER

Labex MME-DII
Modèles Mathématiques et Économiques de la Dynamique, de l'Incertitude et des Interactions

ESSEC BUSINESS SCHOOL

AMUNDI CHAIR ASSET & RISK MANAGEMENT

NONSTANDARD INVESTMENT CHOICE

WORKSHOP - September 20, 2019
ESSEC Business School - France

This workshop aims at bringing together, during a full one-day event, international scholars doing research in a wide range of topics including, but not limited to, behavioral portfolio choice models, asset allocation with derivatives, portfolio insurance, hybrid portfolios, crypto-assets and blockchain, energy and commodity assets, alternative investments, and frictional asset allocation.

- Behavioral portfolio choice models
- Asset allocation with derivatives
- Portfolio insurance
- Hybrid portfolios
- Crypto-assets and blockchain
- Energy and commodity assets
- Alternative investments
- Frictional asset allocation
- Portfolio choice with illiquid assets

KEYNOTES SPEAKERS

Suleyman Basak
London Business School and CEPR

Pierre Collin-Dufresne
Ecole Polytechnique Fédérale de Lausanne

ORGANIZING COMMITTEE

Andrea Roncoroni & Roméo Tédongap
ESSEC Business School

KEY DATES

Call-for-Papers

February 1, 2019 Opening of the submission procedure
April 30, 2019 Submission deadline (full papers only)
June 1, 2019 Notification of Acceptance/rejection

Registration

June 3, 2019 Opening online registration
June 30, 2019 Deadline online registration

CONTACT

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