

April 26, 2017

Save the Date

The **ESSEC – Amundi Chair on Asset & Risk Management First Annual Workshop**
will be held on **April 26, 2017**

Venue: AMUNDI – 91 Boul. Pasteur, 75015 Paris

Presentations

- C. Dorion (HEC Montréal) - Idiosyncratic Jump Risk Matters: Evidence from Equity Returns and Options
- R. Tédongap (ESSEC) - Downside Risk and the Cross-Section of Asset Returns
- M. Brière (Amundi) & A. Szafarz (ULB) – Factor-Based vs. Industry-Based Asset Allocation: The Contest
- C.-O. Amédée-Manesme (U. Laval) - Unsmoothing Real Estate Returns: A Comparison of Methods Relative to Higher Moments
- S. Ramos (ESSEC) - Lazy Investors, Lazy Fund Managers, Lousy Performance: Culture and Mutual Fund Management
- J. Rombouts (ESSEC) - Pricing Individual Stock Options Using Both Stock and Market Index Information
- Z. Iliewa (Center for European Economic Research) - Thinking About Prices vs. Thinking About Returns in Financial Markets
- T. Roncalli (Amundi) – Alternative Risk Premia: What Do We Know?
- L. Lecesne & A. Roncoroni (ESSEC) - How Does Liquidity Affect Value, Risk, and Performance of Energy Equity Portfolios?
- D. Maillard (Amundi, Cnam) – Tail Risk-Adjusted Sharpe Ratio



Mark the date in your calendar now!

A formal invitation including detailed schedule will follow