

Request for Research Proposals 2018

Results

The Institute is pleased to announce recipients for 2018 research projects.

Identifying Informed Trading in the Equity Options Market

Ruslan Goyenko, McGill University
Martijn Cremers, University of Notre Dame
Paul Schultz, University of Notre Dame
Stephen Szaura, McGill University

Grant to aid research: \$45,000

FX Premia Around the Clock

Philippe Mueller, Warwick Business School
Paul Whelan, Warwick Business School
Ingomar Krohn, Copenhagen Business School

Grant to aid research: \$45,000

OTC Premia

Angelo Ranaldo, University of St Gallen and Swiss Finance Institute
Gino Cenedese, Fulcrum Asset Management

Grant to aid research: \$40,000

The Cross-Section of Idiosyncratic Variance Risk Premiums

Christian Dorion, HEC Montréal
Steve Heston, University of Maryland

Grant to aid research: \$30,000

Common Factors in Equity Option Returns

Aurelio Vasquez, ITAM
Alex Horenstein, University of Miami
Xiao Xiao, Erasmus University Rotterdam

Grant to aid research: \$30,000

Decomposing the Systematic and Idiosyncratic Components of the Diffusive and Tail Risks in Individual Equity Options

Mobina Shafaati, Louisiana State University
Robert Brooks, University of Alabama
Don M. Chance, University of Alabama

Grant to aid research: \$30,000

Option-Implied Crash Risk Premia and Carry Trade Returns

Zhenzhen Fan, Nankai University
Juan M. Londono, Federal Reserve Board
Xiao Xiao, Erasmus University Rotterdam
Hao Zhou, Tsinghua University

Grant to aid research: \$25,000

Benchmark Interest Rates when Governments are Risky

Patrick Augustin, McGill University
Mikhail Chernov, UCLA
Lukas Schmid, Duke University
Dongho Song, Johns Hopkins University

Grant to aid research: \$25,000

A Deep Learning Approach to Option Valuation with Friction and Liquidity Measures

Mathieu Fournier, HEC Montréal
Piotr Orłowski, HEC Montréal

Grant to aid research: \$15,000

Hedge Funds and Financial Intermediaries

Valeri Sokolovski, HEC Montréal
Magnus Dahlquist, Stockholm School of Economics
Erik Sverdrup, Stockholm School of Economics

Grant to aid research: \$15,000