

Request for Research Proposals 2019

Results

The Institute is pleased to announce recipients for 2019 research projects.

Do Investors Prefer to Hide their Trades?

Dmitriy Muravyev, Michigan State University

Grant to aid research: \$20,000

Optimal Sample Selection for the Estimation of Option Valuation Models

Kris Jacobs, University of Houston
Jeroen Rombouts, ESSEC

Grant to aid research: \$20,000

FX Option Market Activity and Exchange Rate Returns

Pasquale Della Corte, Imperial College London
Robert Czech, Bank of England
Shiyang Huang, Hong Kong University
Tianyu Wang, Tsinghua University

Grant to aid research: \$20,000

Affine Multivariate GARCH Models

Marcos Escobar-Anel, University of Western Ontario
Lars Stentoft, University of Western Ontario

Grant to aid research: \$20,000

Funding Application: Variance Risk Premia Across Three Derivatives Markets

Jan Ericsson, McGill College
Mathieu Fournier, HEC Montreal

Grant to aid research: \$15,000

Systematic Equity Risks and Expected Equity Option Returns

Piotr Orłowski, HEC Montreal
Mathieu Fournier, HEC Montreal

Grant to aid research: \$15,000

What Interbank Rates Tell us about Time-Varying Disaster Risk

Hitesh Doshi, University of Houston
Hyung Joo Kim, University of Houston
Sang Byung Seo, University of Houston

Grant to aid research: \$15,000

Equity Spot and Forward Volatilities

Jim Campasano, Kansas State University
Aurelio Vasquez, ITAM

Grant to aid research: \$15,000

Investments, Financial Innovations, and Household Financial Literacy

Philippe d'Astous, HEC Montreal
Jimmy Martinez-Correa, Copenhagen Business School
Steffen Andersen, Copenhagen Business School
Stephen H. Shore, Georgia State University

Grant to aid research: \$10,000