

Appel à projets de recherche 2013

Résultats

L'Institut a le plaisir d'annoncer les projets de recherche retenus pour l'appel de 2013.

Beta Dynamics and Equity Options

Peter F. Christoffersen, University of Toronto
Christian Gourieroux, University of Toronto
Mathieu Fournier, University of Toronto

Montant accordé : 60 000 \$

Linkages in Sovereign Credit Markets

Jan Ericsson, McGill University
Vihang R. Errunza, McGill University

Montant accordé : 60 000 \$

Derivative Markets Microstructure Studies in price discovery in options and credit default swaps

Stylianos Perrakis, Concordia University
Prosper Dovonon, Concordia University
Michal Czerwonko, University of Montreal
Lawrence Kryzanowski, Concordia University
Rui Zhong, Concordia University

Montant accordé : 60 000 \$

Can Higher-Order Risks and Risk Attitudes Explain the Credit Spread Puzzle?

Cédric Okou, UQAM
Olfa Maalaoui Chun, Korea Advanced Institute of Science and Technology

Montant accordé : 30 000 \$



Innovation in Household Finance: The Demand Side of the Retail Market for Structured Products

Boris Vallée, HEC Paris
Laurent Calvet, HEC Paris
Claire Célérier, University of Zürich
Paolo Sodini, Stockholm School of Economics

Montant accordé : 30 000 \$

Disorderly hedge fund liquidation under asymmetric information and market impact

Cody Hyndman, Concordia University
Caroline Hillairet, École Polytechnique - France
Ying Jiao, Université Paris Diderot

Montant accordé : 20 000 \$

Variance Risk Premium in Stock and Option Markets

Aytek Malkhozov, McGill University
Laurent Barras, McGill University

Montant accordé : 20 000 \$

Jump Tail Index and the Associated Structured Products

Zhaogang Song, Federal Reserve Board
Haitao Li, University of Michigan

Montant accordé : 20 000 \$