



Appel à projets de recherche 2015 Résultats

L'Institut a le plaisir d'annoncer les projets de recherche retenus pour l'appel de 2015.

The role of illiquidity in CDS-Bond Basis

Michèle Breton, HEC Montréal
Georges Dionne, HEC Montréal
Ramzi Ben Abdallah, UQAM

Montant accordé: \$60,000

Financial Innovation, Coordination Failures, and Systemic Risk

Adolfo de Motta, Université McGill
Mathieu Bouvard, Université McGill

Montant accordé: \$60,000

Inferring Tail Correlation from Option Prices

Carole Bernard, Grenoble École de Management
Oleg Bondarenko, College of Business Administration, Chicago
Steven Vanduffel, Vrije Universiteit Brussel

Montant accordé: \$57,000 - Projet cofinancé avec le Global Risk Institute

Detecting Insider Trading in Illiquid Option Markets

Gunnar Grass, HEC Montréal
Patrick Augustin, Université McGill
Marti G. Subrahmanyam, New York University

Montant accordé: \$48,000 - Projet cofinancé avec le Global Risk Institute

Improving Market Risk Assessment by Dissecting the Variance Risk Premium into Downside and Upside Components

Bruno Feunou, Banque du Canada
Cédric Okou, UQAM

Montant accordé: \$40,000



Price Volatility Modeling in a Limit Order Book

Anatoliy Swishchuk, University of Calgary
Jonathan Chavez-Casillas, University of Calgary
Robert J. Elliott, University of Calgary
Bruno Rémillard, HEC Montréal

Montant accordé: \$40,000

Dynamic interaction between sovereign credit rating events and credit default swaps

Richard Luger, Université Laval
Marie-Claude Beaulieu, Université Laval

Montant accordé: \$30,000

Corporate hedging since the financial crisis

Evan Dudley, Queen's University
Paul Calluzzo, Queen's University

Montant accordé: \$25,000

Does the Introduction of One Derivative Affect Another Derivative? The Effect of Credit Default Swaps Trading on Equity Option

Jie Cao, Chinese University of Hong Kong
Yong Jin, University of Florida
Neil D. Pearson, University of Illinois at Urbana Champaign
Dragon Yongjun Tang, University of Hong Kong

Montant accordé: \$20,000

Option-Implied Dependence Measures

Ilze Kalnina, Université de Montréal

Montant accordé: \$20,000