



Appel à projets de recherche 2016 Résultats

L'Institut a le plaisir d'annoncer les projets de recherche retenus pour l'appel de 2016.

Simulator Models for the Limit Order Book and its Applications to Evaluating the Liquidity Cost of Intra-Day Trading Strategies

Manuel Morales, Université de Montréal
Pascal Bergeron, Banque Nationale du Canada
Georges Dionne, HEC Montréal
Nazim Régnard, Université de Montréal
Alfredo Villar-Sbaffi, Banque Nationale du Canada
Montant accordé: \$60,000

How do economic variables affect the pricing of agricultural commodity derivatives and insurance?

Hirbod Assa, University of Liverpool
Philippe Grégoire, Université Laval
Gabriel J. Power, Université Laval
Montant accordé: \$50,000

Hedge Fund Performance under Misspecified Models

Laurent Barras, Université McGill
David Ardia, Université de Neuchâtel
Patrick Gagliardini, University of Lugano
Montant accordé: \$50,000

Inferring the Pricing Kernel from Higher Order Risk Neutral Measures

Christian Dorion, HEC Montréal
Pierre Chaigneau, Queen's University

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Market completion methods for pricing, hedging and portfolio optimization in incomplete markets

Anne MacKay, Université du Québec à Montréal
Alexander Melnikov, University of Alberta
Montant accordé: \$35,000

Executive Compensation and Hedge Accounting: An Investigation of Reporting and Risk Incentives Associated with the Corporate Use of Derivatives

Martin Boyer, HEC Montréal
Elicia Cowins, Washington and Lee University
Willie D. Reddic, DePaul University
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Term Structure of Equity Returns and Implied Volatility Surface: A General Equilibrium Explanation

Michael Hasler, University of Toronto
Alexandre Jeanneret, HEC Montréal

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Knightian Uncertainty and Credit Risk

Yud Izhakian, Baruch College
Patrick Augustin, Université McGill

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Option Trading and Corporate Debt Structure

Jie Cao, Chinese University of Hong Kong
Xintong Zhan, Erasmus University

Montant accordé: \$25,000

What Drives Option Return Predictability?

Bing Han, Rotman School of Management
Jie Cao, Chinese University of Hong Kong
Xintong Zhan, Erasmus University

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The Market for Stock Loan Lotteries

Jordan Moore, University of Rochester

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Currency Hedging for Global Equity Portfolios with Emerging Market Exposure

Iwan Meier, HEC Montréal

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