

Appel à projets de recherche 2019

Résultats

L'Institut a le plaisir d'annoncer les projets de recherche retenus pour l'appel de 2019.

Do Investors Prefer to Hide their Trades?

Dmitriy Muravyev, Michigan State University

Montant accordé: \$20,000

Optimal Sample Selection for the Estimation of Option Valuation Models

Kris Jacobs, University of Houston
Jeroen Rombouts, ESSEC

Montant accordé: \$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

Montant accordé: \$20,000

Affine Multivariate GARCH Models

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

Montant accordé: \$20,000

Funding Application: Variance Risk Premia Across Three Derivatives Markets

Jan Ericsson, McGill University
Mathieu Fournier, HEC Montréal

Montant accordé: \$15,000

Systematic Equity Risks and Expected Equity Option Returns

Piotr Orłowski, HEC Montréal
Mathieu Fournier, HEC Montréal

Montant accordé: \$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

Montant accordé: \$15,000

Equity Spot and Forward Volatilities

Jim Campasano, Kansas State University
Aurelio Vasquez, ITAM

Montant accordé: \$15,000

Investments, Financial Innovations, and Household Financial Literacy

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

Montant accordé: \$10,000