

CDI TENTH CONFERENCE ON DERIVATIVES – CALL FOR PAPERS

**Keynote Speaker:** Neil. D. Pearson, University of Illinois at Urbana-Champaign

**September 23-24, 2021**      **Montréal, Canada**  
**(hybrid or fully virtual)**

The Canadian Derivatives Institute (CDI) will host its tenth conference on September 23 & 24, 2021. This year's edition will yet again provide an opportunity for researchers and practitioners to discuss a wide range of issues associated with derivatives. Possible topics include, but are not limited to, the following:

- i. Derivatives pricing
- ii. Improving our understanding of derivatives markets
- iii. Characterizing the physical and risk-neutral distributions
- iv. Measuring risk and risk premia using derivatives
- v. Implications for asset pricing

The exact format of the conference will depend on the evolution of the sanitary situation worldwide and travel restrictions in Canada. In the best of cases, we will be able to welcome willing program participants at Hotel Le St-Sulpice ([lesaintsulpice.com](http://lesaintsulpice.com)) in beautiful Old Montreal. Strict protocols would be put in place to ensure the safety of all, and online attendance promoted.

If the situation mandates it, the event will be fully virtual.

**PAPER SUBMISSION PROCEDURE:**

Authors should send a draft of their paper in electronic form to the organizer, Christian Dorion ([cdi-icd@hec.ca](mailto:cdi-icd@hec.ca)), by May 2, 2021. Make sure to mention the CDI 2021 conference in the subject of your email. The authors of accepted papers will be notified by mid June.

**BEST DISCUSSION AWARD**

Since the very first edition of the conference, we have been privileged to welcome high-quality discussants. Once more this year, we will reward their invaluable input to the conference by offering a **Best Discussion Award** of \$1,000.

**EXPENSES:**

If traveling to Montréal is possible, the Institute will cover registration fees and lodging at the hotel for presenters and discussants. Authors presenting their work will cover other traveling expenses.

**SCIENTIFIC COMMITTEE:** Patrick Augustin (McGill), Mikhail Chernov (UCLA), Christian Dorion (HEC Montréal), Mathieu Fournier (HEC Montréal), Pascal François (HEC Montréal), Dmitriy Muravyev (Michigan State), Piotr Orłowski (HEC Montréal), Chayawat Ornthanalai (University of Toronto), Neil Pearson (University of Illinois), Aurelio Vasquez (ITAM)