

CDI ELEVENTH CONFERENCE ON DERIVATIVES – CALL FOR PAPERS

Keynote Speaker: Darrell Duffie, Stanford University

September 22-23, 2022 Montréal, Canada

The Canadian Derivatives Institute (CDI) will host its eleventh conference on September 22 & 23, 2022. This year's edition will 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

Given the current trends, we are confident that we will be able to welcome you all back, in person, in our vibrant city. The event will be held at the William Gray (hotelwilliamgray.com) at the very heart of Old Montreal. Note that the conference will finish at 12:30pm on Friday Sept 23, allowing you to catch a flight to in time to get to the Northern Finance Association 2022 meeting in Banff, should you wish to do so.

PAPER SUBMISSION PROCEDURE:

Authors should send a draft of their paper in electronic form to the organizer, Christian Dorion (cdi-icd@hec.ca), by May 2, 2022. Make sure to mention the CDI 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 to one of the discussants.

EXPENSES:

The Institute will cover registration fees and lodging at the hotel for presenters and discussants. Authors presenting their work will cover their travelling expenses.

PARTICIPATION:

Interested academics and practitioners can attend the conference. The registration form will be available online (cdi-icd.org/en/annual-conference) and must be sent by email to (cdi-icd@hec.ca), no later than July 29, 2022. Please note that places are very limited. Attendees registering early could potentially benefit from our preferential rate on hotel rooms.