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**"Quantitative Management Initiative (QMI)"**

**CALL FOR PROJECTS**

**Deadline: January 15, 2019**

**Objectives**

The Research Initiative QMI is a research project of Université Paris-Dauphine structured around the following objectives:

1. Promoting quantitative research for asset management;
2. Facilitating know-how transmission between academic researchers and asset managers; and
3. Promoting a positive image of quantitative-based asset management throught education.

**Topics**

The QMI committee requests submissions of high-quality theoretical or empirical research projects on topics including (but not necessarily limited to) the following:

1. Artificial Intelligence
   * Statistical signal processing
   * Big data, machine learning and the new sources of information
   * Machine learning for parameter estimation
   * Momentum risk premia
   * Behavioral finance & prices
2. Risk and crowding
   * Risk disaggregation and portfolio allocation
   * High order moments and portfolio allocation
   * Risk equity models
   * Contagion and fund flows
   * Behavioral finance & prices
   * Behavioral finance & derivative instruments
3. Implementation challenges
   * Market liquidity
   * Algo trading
   * Behavioral finance & derivative instruments

**Submission procedure**

The deadline for paper project submission is **January 15, 2019**. All projects will be reviewed by the QMI board.

Complete the enclosed form and join a resume for each application. These documents must be:

1. in English in PDF format with a maximum size of 3MB;
2. submitted by e-mail to: [master203@dauphine.psl.eu](mailto:master203@dauphine.psl.eu)
3. marked "Project application – IdR FdR QMI".

Authors will be notified about the acceptance of their project by the **end of March, 2019**. Accepted projects will be awarded €10,000. 50% will be paid one week after the notification of acceptance. The final version of the paper should be sent by **January 31, 2020** by email to: [master203@dauphine.psl.eu](mailto:master203@dauphine.psl.eu). The remaining 50% will be paid at the final paper version acceptation.

The papers will be presented in the next Quant Vision Summit event, tentatively scheduled for spring 2020. Academics, practioners and allocators will be invited to participate in this conference. In addition to presenting their paper, the author(s) of the project commit(s) to mention in an acknowledgement section the following sentence : "The author(s) gratefully acknowledge(s) the support of the FdR: 'Quantitative Management Initiative'".

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| **Contact information** |
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**More about QMI**

Hosted within the [Fondation du Risque](http://www.fondationdurisque.org/) and with the support of the [Institut Louis Bachelier](http://www.institutlouisbachelier.org/), the work conducted within the framework of this Research initiative is principally carried out by teams from the [University Paris-Dauphine](http://www.dauphine.fr/) and the [ENSAE](http://www.ensae.fr/) (Ecole Nationale de la statistique et de l'administration économique). It benefits from partnerships with [ADDSTONES-GFI](https://www.addstones.com) and [LFIS](https://www.lafrancaise-gis.com/en.html). Visit our website [www.QMInitiative.org](http://www.qminitiative.org/).

**More about LFIS**

La Française Investment Solutions (“LFIS”) is a Paris-based asset manager established in 2013. LFIS has EUR 12 billion in assets under management (“AuM”) and was named “Best Hedge Fund Group” in Europe by Hedge Funds Review in 2018.

LFIS combines quantitative asset management and investment banking expertise to deliver innovative, award winning absolute return funds focused on premia and credit, outcome-oriented funds, including hedged equity and multi-asset target return strategies, and dedicated solutions.

LFIS is majority owned by French asset manager La Française Group (the “Group”). The Group has a track record of more than 40 years with EUR 71 billion of AuM and its majority shareholder Crédit Mutuel Nord Europe is rated A by Standard & Poor’s.

*Figures for LFIS, the Group and Crédit Mutuel Nord Europe are as of October 31, 2018, September 30, 2018 and December 31, 2017, respectively.*

**More about Addstones**

Addstones is a trusted partner offering technology and business consulting services for Capital Market, Corporate Banking, Investment Banking, Asset Management and cross financial service risk firms.

Founded in February 2008 and part of GFI Informatique since 2013, we are consulting firm specialized in Capital Market and Investment Banking.

Our professionals apply deep industry knowledge, substantive technical expertise, and an enterprising approach to help clients build, manage, and/or protect their business interests.

Our interventions help our clients to enhance their information systems' performance and we offer pioneering and innovative solutions that will make you stand out!

**"Quantitative Management Initiative (QMI)"**

**Application Form**

**Deadline: January 15, 2019**

**1. The person in charge of the project**

1. Last name:
2. First name:
3. Position:
4. University:
5. Research center:

**2. Project team members**

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| --- | --- |
| **Team members** | **Expertise / skills** |
| 1. Last name: 2. First name: 3. Position: 4. University: 5. Research center: |  |
| 1. Last name: 2. First name: 3. Position: 4. University: 5. Research center: |  |

**3. Project team members (same format, one per page)**

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| **Member #1** |
| A – Education |
| B – Academic experience |
| C – Publications |
| D – Honors & awards |

**4. Description of the project (including major milestones): max 5 pages**