



## 6<sup>th</sup> Financial Risks International Forum

-----

### LIQUIDITY RISK

Paris, March 25 & 26, 2013

### CALL FOR PAPERS

The **Financial Risks International Forum** on “**Liquidity Risk**” is an International Research Forum for academics and professionals organised by the Institut Louis Bachelier (ILB), the Europlace Institute of Finance (EIF) and the Fondation du Risque.

We invite academics, professionals and regulators to submit papers for this meeting which will take place in Paris on March 25 & 26, 2013.

#### OBJECTIVES

The forum pursues three objectives:

- to identify the main streams of research that will structure the Finance and Insurance’s evolutions in the future;
- to organize presentations and debates between academics and professionals on these new trends;
- to assess the market and regulatory impacts of these evolutions.

#### TOPICS

- Market liquidity, liquidity measure, liquidity risk premium;
- Funding liquidity and counterparty risk, liquidity spirals, bank runs, systemic risk;
- Global liquidity (public, private), leverage and macroeconomic determinants;
- Liquidity and regulation, financial innovations (derivatives, securitization);
- Asset Management with illiquid assets;
- Intraday liquidity and optimal execution;
- Investor’s behavior in liquidity crises.

#### PAPER SUBMISSION

A complete paper in PDF format must be submitted electronically by **December 2, 2012** using the submission form: <http://www.institutlouisbachelier.org/risk2013/>

The results of the selection procedure will be set by mid-January 2013.

For any inquiry: [risk@institutlouisbachelier.org](mailto:risk@institutlouisbachelier.org)

#### EXPENSES

The Institut Louis Bachelier (ILB) may cover part of travel and accommodation expenses for the authors of selected papers (upon request and only for speakers).