

CALL FOR PAPERS

**Financial Risks International Forum
2008 Session**

**Structured Products and Credit Derivatives
March 27th - 28th, 2008**

The **Financial Risks International Forum on « Structured Products and Credit Derivatives »** is an international Research Forum for academics and professionals organised by Finance INNOVATION (http://www.finance-innovation.org/index_en.htm).

We invite you to submit papers for this meeting which will take place in Paris on March 27th & 28th, 2008. Keynote Speakers: **Kenneth SINGLETON**, Stanford University, **Jean-Paul LAURENT**, Institut de Science Financière et d'Assurances (ISFA), **Fan YU**, Michigan State University, **Michael GORDY**, The Federal Reserve Board.

PAPER SUBMISSIONS

An Executive Summary (two pages) or preferably a complete paper in PDF format must be submitted electronically by **December 1st, 2007**.

For paper submissions, please visit:

<http://www.finance-innovation.org/risk07/>

The results of the selection procedure will be sent by mid-January 2008.

OBJECTIVES

The forum pursues three objectives :

- ☒ to identify the main streams of researches that will structure the market evolution in the future;
- ☒ to organize presentations and debates on the content of these new contributions;
- ☒ to assess with professionals the market/regulatory impacts of those new trends.

TOPICS

- **New Credit Products & Market Innovations** (credit index, leveraged credit products, Asset Backed Securities, new management technics, dynamic management of CDO's, credit volatility management, Insurance Linked Securities)
- **Rating of Structured Products** (rating models, convergence of interest between structurer, agent and investor, rating of cash and structured products)
- **Regulation** (business standards, Basel II, transparency)
- **Advances in Quantitative Modelling and Risk Management** (correlation risk, dynamic modelling, rare events, numerical methods, model validation)

EXPENSES

Finance INNOVATION may cover travel and accommodation expenses for the authors of selected papers (upon request and only one author by paper).

SCIENTIFIC COMMITTEE OF THE CONFERENCE

Chairman : Monique JEANBLANC, Evry University

- **Edward ALTMAN**, New York University
- **Noël AMENC**, EDHEC Business School
- **Joël BESSIS**, HEC Business School
- **Jean-François BOULIER**, CAAM
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- **Hayne LELAND**, Haas School of Business, University of California, Berkeley
- **Nour MEDDAHI**, Imperial College
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- **Olivier SCAILLET**, Genève University
- **Kenneth SINGLETON**, Stanford University
- **Jean TIROLE**, IDEI Toulouse
- **Fan YU**, Michigan State University