

1st World Symposium on Investment Research

Montreal, Canada, May 6-7, 2018

The authors are invited to submit unpublished empirical or theoretical papers on any topic related to investment research. Possible topics include, but are not limited to, mutual funds, hedge funds and other alternative investments, portfolio rebalancing, return predictability, real economy and asset prices, global investment issues, investor behavior and asset valuation, high-frequency trading, arbitrage in asset markets, as well as the impact of corporate, governance, and regulatory decisions on securities valuation and asset management.

COMMITTEE:

Doron Avramov (Hebrew), Turan Bali (Georgetown), Jonathan Brogaard (Washington-Seattle), Martijn Cremers (Notre Dame), Miguel Ferreira (Nova-Lisbon), Simon Gervais (Duke), Amit Goyal (Lausanne), Michel Habib (Zurich), Wei Jiang (Columbia), Martin Lettau (Berkeley), Christian Lundblad (North Carolina), Marcin Kacperczyk (Imperial), Dimitris Papanikolaou (Northwestern), Paolo Pasquariello (Michigan), Michael Schill (Virginia), Mikhail Simutin (Toronto), Raman Uppal (EDHEC), Adrien Verdelhan (MIT), Sunil Wahal (Arizona State), Lu Zhang (Ohio State), Guofu Zhou (Washington-St. Louis)

Organized by the McGill University Faculty: Patrick Augustin, Laurent Barras, Guillaume Roussellet, Sergei Sarkissian (Chair), and David Schumacher

PAPER SUBMISSION PROCEDURE:

The submission is open from October 20 to November 20, 2017. Please submit a blind copy of the paper in PDF format online at <http://wsir.org>. The PDF file name should include the first several words of the submitted paper's title. The submission fee is C\$65.00.

ADDITIONAL INFORMATION:

The submitted papers will be reviewed and ranked by at least two members of the symposium's committee. Eight to ten papers receiving the highest marks will be accepted for presentation. The authors will be notified of paper selection by the end of January, 2018. The online registration at <http://wsir.org> will open in March, 2018. The symposium will take place in downtown Montreal at McGill University's Faculty of Management. The symposium is sponsored by the Analysis Group, Inc. Any questions about the symposium should be sent to info@wsir.org.