

UNIGESTION ALTERNATIVE RISK PREMIA RESEARCH ACADEMY

2nd CALL FOR PROJECTS

Deadline: 31 March 2019

Context

The Unigestion Alternative Risk Premia (ARP) research academy is a project launched in 2017 by Paris-Dauphine House of Finance, in association with Unigestion, an international asset manager specialised in active risk-managed investment solutions. The project seeks to be *(i)* a catalyst to promote academic research on ARP and *(ii)* a strong link between the academia and the ARP industry. For this second call, 2 research projects will be supported by the Academy and presented during a conference scheduled to take place in London early 2020.

Objectives

The Unigestion ARP research academy objectives are threefold:

- (i) identifying the main streams of research that will structure the ARP industry in the future and developing best in class theoretical and empirical research on topics related to ARP;
- (ii) presenting the latest academic research on ARP to investors using these instruments in their portfolio construction processes;
- (iii) providing the ARP industry with recommendations to enhance its attractiveness.

Topics

The scientific committee invites submissions of high-quality theoretical or empirical research projects. This call for projects on ARP covers particularly topics relative to the ARP industry such as (non-exhaustive list):

Topic # 1 « Design of New Alternative Risk Premia: Big Data, Machine Learning, Behavioural Finance ... »

Topic # 2 « Liquid Exposure to Illiquid Risk premia»

Topic # 3 « Evaluation of Risk premia in an ESG oriented asset management industry»

Topic # 4 « Transaction Cost Mitigation Techniques and ARPs»

Scientific committee: Serge Darolles (Université Paris-Dauphine, Scientific Director of the Academy), Emmanuel Jurczenko (Glion Institute of Higher Education), Robert Kosowski (Imperial College Business School, Unigestion), Julien Penasse (University of Luxembourg), Fabrice Riva (Université Paris-Dauphine).

Submission procedure

The deadline for research project submissions is **31 March 2019**. The scientific committee will review all research projects. Authors will be notified about the acceptance of their research project on **15 April 2019**.

Please complete the enclosed form and attach a resume for each application. These documents must be:

- (i) in English and in PDF format with a maximum size of 2MB
- (ii) submitted by e-mail to serge.darolles@dauphine.psl.eu
- (iii) marked "Research project application – ARP Research Academy"

The Unigestion ARP Research academy offers a prize of €10,000 for each research project selected. 50% will be paid a few weeks after the notification of acceptance.

A first draft of the paper must be sent by **31 December 2019** by email to: serge.darolles@dauphine.psl.eu. The remaining 50% will be paid at the final paper version acceptance.

The papers will be presented in an upcoming **one-day conference** organized in London early 2020. Beyond academics, journalists and practitioners will be invited to participate in this conference.

Contact information

serge.darolles@dauphine.psl.eu
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75775 Paris Cedex 16
<http://housefinance.dauphine.fr/>

More about Unigestion

Unigestion is an independent, specialist asset manager providing innovative, tailored solutions for investors worldwide. Since our creation nearly half a century ago, we have stayed true to our conviction that intelligent risk-taking is key to delivering smoother, more consistent returns over time. Today, we are responsible for USD 23.2 billion in assets under management across our four areas of expertise – equities, private equity, liquid alternatives and multi asset.

Headquartered in Geneva, Unigestion has a global presence that extends across Europe, North America and Asia. We are privately owned, with a shareholder structure designed to ensure our long-term stability and align our interests with those of our clients.

Source: Unigestion, as at December 2018.

<https://www.unigestion.com/>

More about the Université Paris-Dauphine

Dauphine is specialized in the Organization and Decision Sciences. Our mission is to educate future generations of executives, entrepreneurs, leaders and scholars to be both experts in their fields and socially responsible, cultured, open-minded members of the community. We choose only the best candidates and they choose Dauphine.

Our faculty is internationally esteemed and award-winning. We are respected for our academic excellence and recognized for the quality of our research in the organization and decision sciences. Our close ties to the business world ensure that Dauphine students are prepared for their professional future and that our programs and curriculum keep pace with an ever-evolving economic landscape.

<http://www.dauphine.fr>

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APPLICATION FORM

Deadline: 31 March 2019

1 # The person in charge of the research project

Last name:

First name:

Position:

University/company:

Research centre:

2 # The team members included in the research project

Team members

Last name:

First name:

Position:

University/company:

Research centre:

Last name:

First name:

Position:

University/company:

Research centre:

3 # The resume of each member (same format, one per page)

Member # 1

A - EDUCATION

B - ACADEMIC EXPERIENCE

C - INDUSTRY EXPERIENCE

D - PUBLICATIONS

E - HONORS & AWARDS

4 # The description of the research project (max 5 pages)