

UNIGESTION ALTERNATIVE RISK PREMIA RESEARCH ACADEMY

1st CALL FOR PROJECTS

Deadline: December 31, 2017

Context

The Unigestion Alternative Risk Premia (ARP) research academy is a new project launched 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 first call, 2 research projects will be supported by the Academy and presented during a conference scheduled to take place in November 2018.

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 « Efficient Allocation to Alternative Risk Premia »

Topic # 3 « Capacity of Alternative Risk Premia »

Topic # 4 « Fixed Income and Volatility Risk Premia »

Scientific committee: Eser Arisoy (Université Paris-Dauphine), Serge Darolles (Université Paris-Dauphine, Scientific Director of the Academy), Emmanuel Jurczenko (Ecole Hôtelière de Lausanne), Robert Kosowski (Imperial College Business School, Unigestion).

Submission procedure

The deadline for research project submissions is **31 December 2017**. The scientific committee will review all research projects. Authors will be notified about the acceptance of their research project on **31 January 2018**.

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.fr
- (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 **1 September 2018** by email to: serge.darolles@dauphine.fr. The remaining 50% will be paid at the final paper version acceptance.

The papers will be presented in an upcoming **one-day conference** in November 2018. Beyond academics, journalists and practitioners will be invited to participate in this conference.

Contact information _____

serge.darolles@dauphine.fr
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Université Paris-Dauphine
Place du Maréchal de Lattre de Tassigny
75775 Paris Cedex 16
<http://housefinance.dauphine.fr/>

More about Unigestion



Unigestion is an international boutique asset manager with the scale to deliver global tailor-made investment solutions for thoughtful investors. Our core values – integrity, independence, excellence and guidance – are at the heart of everything we do.

We are responsible for managing USD 25.9 bn in client assets across our four areas of expertise: equity, multi asset investing, private equity and alternatives. We believe that risk management is an enduring driver of long-term investment performance, and we therefore apply a risk lens to all our strategies.

Our tradition of research sets us apart. Unigestion's ongoing research focus, as well as our collaboration with the world of academia, enables us to arrive at new ideas to the benefit of our clients.

With 228 employees of 30 different nationalities, Unigestion has offices around the world. From centres in Geneva, Zurich and London, our presence extends across Europe, North America and Asia.

<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: December 31, 2017

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)