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2nd Annual Conference on Hedge Funds

Markets, Liquidity and Fund Managers' Incentives

Paris, January, 28-29, 2010

Organizers:

Serge Darolles (SGAM AI and CREST)

Christian Gouriéroux (CREST and University of Toronto)

David Thesmar (HEC Paris)

This academic meeting on Hedge Funds will take place in Paris next January. Academic sessions and a panel of practitioners will discuss the recent research and the future of the hedge fund industry. This year, we welcome all contributions on hedge funds, but also, more broadly, papers that improve our understanding of how market intermediaries behave, how they affect, and respond to market prices.

We favour research on performance measurement, dynamic analysis of hedge fund strategies, capital formation and leverage, demand from institutional and retail clients, liquidity consumption and provision by hedge funds, manager's discretion of liquidity management, algorithmic trading, secondary market for closed-end funds, return smoothing, fee structure and manager's risk appetite ... We will also welcome papers on new regulations and on the opening of the hedge fund market to new types of investors.

The organization will cover accommodation for speakers. We also make available limited accommodation and travelling grants for doctoral students.

Submission deadline: September 30, 2009.

A (preliminary) version of the paper must be sent to traore@ensae.fr before the deadline. Decisions will be communicated before October 30, 2009.