# **CALL FOR PAPERS**

# **14th Financial Risks International Forum**

# **Paris, 25-26 March 2021**

The [Financial Risks International Forum](https://www.risks-forum.org/) is an International Research Forum for academics and professionals organised by the Louis Bachelier Institute.

This upcoming 14th edition of the conference will have a special format. In the exceptional circumstances of the Covid-19 crisis, theconferencewill on this occasion be held in a virtual format. It will address two separate themes – Fintechs and Covid-19. You will thus find below two separate call for papers.

We invite academics, professionals and regulators to submit research papers for this event, which will take place in Paris on 25 and 26 March 2021.

**CALL FOR PAPERS 1: FINTECHS**

Digitalization is reshaping economic and financial activities. Start-ups and technology firms are disrupting conventional banks and insurance companies by introducing new forms of payment (mobile, peer-to-peer), money (crypto and digital currencies), lending (peer-to-peer, crowdfunding) and advice (digital and robo). Advances in computing have enabled the use of new datasets (such as online consumer transactions, social networks and satellite images) and forecasting techniques, with extensive use of machine/deep learning techniques. These technological changes can deliver significant benefits to financial services. Network platforms simplify interactions between business and customers, but they also modify the competitive landscape, give rise to new risks for borrowers, consumers and investors, and potentially challenge financial stability.

**We welcome the submission of research papers on the following and other relevant topics:**

- Peer-to-peer networks, blockchain, cryptoassets, smart contracts, ICOs, digital currencies

- Mobile payments, peer-to-peer payments, peer-to-peer loans, crowdfunding

- Digital advice, robo-investing

- Insurtech

- Big data analytics, alternative data, machine / deep learning, artificial intelligence in Finance and Insurance

- Competition, interactions of new players with conventional banks, industrial organisation

- Financial inclusion of low-income populations

- Price manipulation, financial stability, regulation.

**CALL FOR PAPERS 2: COVID-19, LEARNING FROM A PANDEMIC CRISIS**

Hundreds of papers on the analysis of pandemic risk and its effects on the economy or the finance and insurance sector have been published in 2020 in series such as COVIDECON or in special issues of economics, financial and statistical journals. What can we learn from this literature to improve the standard behavioural, predictive, and pricing models used in finance, default analysis or for the design of insurance contracts?

**We welcome the submission of research papers on the following and other relevant topics:**

- Contagion modelling: contagion network, stochastic contagion, contagion heterogeneity, SIFI or superspreaders

- Individual behaviour, trade-off between health and wealth in individual consumption-investment decisions, value of a cure

- Rare disasters: how to price them, long-run impacts versus disaster resilience

- Monitoring of sovereign debt: Will the debt increase have an impact on this episode of negative rates

- Reinsurance of pandemic risk, Cat Bonds and Insurance Linked Securities (ILS)

- New design of business interruption insurance contracts and health insurance contracts.

**SUBMISSIONS OF PAPERS**

Complete papers in PDF format should be submitted electronically by

31 January 2021 using the submission form:

[**Form.**](https://docs.google.com/forms/d/e/1FAIpQLSd0z_BHi-eHsQfJRKtuGoA0tGAF4PeRLV0cVTafTB8XScqZxw/viewform)

The results of the selection procedure will be announced by

mid-February 2021.

**SCIENTIFIC COMMITTEE**

Chair: Marie BRIERE, Amundi, Paris-Dauphine University and Université Libre de Bruxelles

- Frédéric ABERGEL, BNP Paribas

- Jean-François BOULIER, Association Française des Investisseurs Institutionnels

- Laurent CLERC, ACPRBanque de France

- Rama CONT, University of Oxford

- Michel CROUHY, NATIXIS

- Raphaël DOUADY, University Paris 1 Panthéon-Sorbonne, CNRS and Riskdata

- Darrell DUFFIE, Stanford University

- Nicole EL KAROUI, Pierre et Marie Curie University

- Christian GOURIEROUX, Toronto University and Toulouse School of Economics

- Roger GUESNERIE, Collège de France

- Alexander HERBERTSSON, Göteborg University

- Monique JEANBLANC, LaMME Evry University

- Jean-Paul LAURENT, Paris 1 Panthéon-Sorbonne University

- Guillaume PLANTIN, SciencesPo Paris

- Jean-Charles ROCHET, Geneva University

- Olivier SCAILLET, Geneva University

- Bertrand VILLENEUVE, PSL Paris-Dauphine University