Second Annual Risk Management Conference

The Challenges of Risk Management in Volatile Financial Markets

Risk Management Institute

National University of Singapore

Grand Hyatt Hotel, Singapore, 30th June – 2nd July, 2008

The Risk Management Institute (RMI) at the National University of Singapore invites submissions for its second annual conference on risk management at the Grand Hyatt Hotel in Singapore from June 30 to July 2, 2008. This international conference will provide a platform for policy makers, regulators, industry executives, and researchers from academia and industry to discuss recent theoretical developments, techniques and empirical findings on issues related to risk management in the financial sector. The conference is composed of a policy forum and a scientific program.

Policy forum (30th June)

This one-day forum aims to provide a platform for invited speakers and panelists who are experts in the field of financial risk management to share their insights on the challenges of managing risk in volatile financial markets.

Scientific program (1st July – 2nd July)

The scientific program will follow the format of an academic conference. Concurrent sessions will be devoted to the dissemination of scientific findings on themes related to financial risk management. The suggested topics of interest include, but are not limited to:

- Derivative pricing models and empirical studies
- Structured products design and analysis
- Operational, market and credit risk modeling
- Corporate risk management theory and practice
- Optimization and computational tools for risk management
- Statistical and econometric techniques for financial problems

The scientific program will consist of submitted papers, to be reviewed and selected by an international expert review committee, and a small number of invited talks. Selected papers may be considered for a special issue of the *Journal of Economic Dynamics and Control* (*JEDC*) co-edited by Carl Chiarella and Jin-Chuan Duan, to be published in 2010. Submitted papers must represent original and unpublished research. In their submissions, the authors should indicate whether they wish to have the paper considered for inclusion in the special issue of the *JEDC*.

Keynote speaker

Professor Robert Engle, Michael Armellino Professor of Finance at New York University's Stern School of Business, will present a keynote address. Professor Engle, a Nobel Laureate in Economics, is recognized for his pioneering contribution to volatility modeling, commonly known as ARCH/GARCH models.

Paper submission

Submissions may be made via the conference website (http://www.rmi.nus.edu.sg/conferences/rmc2008) or through email to Ms. E'leen Lau (rmilyh@nus.edu.sg). The submission deadline is **31st Mar, 2008**. Authors will be notified of the review committee's decision by **15th May, 2008**.

Hotel accommodation and other assistance

The conference registration fee will be waived for all presenters and discussants. The organizers will also provide presenters and discussants hotel accommodation for up to 3 nights as well as a small honorarium to defray incidental expenses. In some cases, RMI may offer travel assistance to presenters and discussants in need of financial support.

For more information, please visit http://www.rmi.nus.edu.sg/conferences/rmc2008

Risk Management Institute – *Advancing Risk Management for Singapore and Beyond*
(www.rmi.nus.edu.sg)

Founded in August 2006 at the National University of Singapore, the Risk Management Institute (RMI) was established as a university-level research centre dedicated to research and education in financial risk management.

RMI serves as a partner for advancing the financial industry's knowledge and expertise in risk management. In doing so it seeks to better anticipate the demand and trends in the financial services sector in Singapore and beyond. RMI is supported by the Monetary Authority of Singapore (MAS) under its Program on Risk Management and Financial Innovation.