

# **The Sixth Biennial McGill Global Asset Management Conference**

**Organized and sponsored by  
Desmarais Global Finance Research Center, Institute of Financial Mathematics of Montreal,  
Blackrock, National Bank of Canada, and**

**Co-sponsored by the Review of Financial Studies**

Montreal, Canada, June 6-7, 2013

**Keynote Speaker: Bernard Dumas, INSEAD**

The conference will bring together leading academics and members of the investment banking industry to focus on new issues in global capital markets. The conference is co-sponsored by the Review of Financial Studies under its dual review system. The financial community is invited to submit research papers in the following, not all-inclusive, areas:

- Impact of globalization on contagion, risk, and asset allocation
- Integrated global risk management and sectoral allocation
- Ascendance of emerging markets and cross-border capital flows
- Financial crisis and the role of liquidity in global asset valuation
- Links between corporate structure and firm returns around the world
- Effects of corporate governance on international investments
- International mutual fund and hedge fund performance evaluation
- Investor behavior issues and global asset pricing

Papers that are not international in their nature but address novel theoretical, methodological, or empirical issues in asset management will also be considered.

## **CONFERENCE ORGANIZERS:**

Vihang Errunza (McGill), Wayne Ferson (USC), Andrew Karolyi (Cornell, RFS Editorial Sponsor), Sergei Sarkissian (McGill), Lemma Senbet (Maryland)

## **PROGRAM COMMITTEE:**

Warren Bailey (Cornell), Francesca Carrieri (McGill), Kalok Chan (HKUST), Martijn Cremers (Notre Dame), Cheol Eun (GeorgiaTech), Miguel Ferreira (Nova-Lisbon), John Griffin (UT-Austin), Michel Habib (Zurich), Philippe Jorion (UC-Irvine), Karen Lewis (Wharton), Karl Lins (Utah), Hanno Lustig (UCLA), Darius Miller (SMU), Adolfo De Motta (McGill), Tarun Ramadorai (Oxford), Michael Schill (Darden), Raman Uppal (EDHEC), Adrien Verdelhan (MIT)

## **PAPER SUBMISSION PROCEDURE:**

**The submission deadline is December 1, 2012.** Please submit a blind copy of the paper in PDF format online at <http://mcgill-gamc.org>. The submission fee is C\$40.00.

## **CONTACT:**

Any questions and inquiries about the conference should be sent to [mail@mcgill-gamc.org](mailto:mail@mcgill-gamc.org).

## **REVIEW OF FINANCIAL STUDIES DUAL SUBMISSION OPTION:**

Submissions to the conference can also be submitted to the Review of Financial Studies under its dual review system, with the same submission deadline of December 1, 2012. Authors must indicate whether they are interested to have their paper considered under this dual review option with the RFS that works as follows:

There is no separate charge for submissions under this program.

Dual submissions will be reviewed by the conference program committee and will be made available for consideration by the RFS.

Papers submitted for dual consideration must not be under review at another journal or the RFS, nor can they be considered for dual submission if previously rejected by the RFS (though they can be submitted to the conference outside the dual-submission system).

At the discretion of the RFS, a small number of dual submissions will be sent out for a formal referee report. If such a report is sought, then the paper's authors will receive a copy of the RFS reviewer's report.

Papers rejected at any stage of the dual review process are not considered to have been "rejected" at the RFS. This also applies to articles sent out for formal review. Thus authors are permitted to submit a future version of their paper (unchanged if they wish) to the RFS without prejudice.

While under consideration by the conference and the RFS, a paper may not be submitted to another journal (or the RFS) until the author has been notified of the outcome of the dual-submission process.

**ADDITIONAL INFORMATION:**

Each blind copy of the paper will be reviewed and ranked by two program committee members. Nine papers receiving the highest marks will be accepted for presentation. The authors will be notified of the decision by the end of February, 2013. Two nights' hotel accommodation, registration fee waiver, as well as limited travel grants (up to C\$600 (C\$1,200) for travel within (originating outside) the North America) will be provided to conference presenters. Visit <http://mcgill-gamc.org> for information on prior conferences.