



2nd World Symposium on Investment Research

New York, May 5-6, 2019

In partnership with the Review of Financial Studies

The authors are invited to submit unpublished empirical or theoretical papers on any topic related to investments that are not under journal revision or scheduled for the AFA-2019 and have not appeared at earlier AFA or WFA programs. The AFA/WFA restriction is waived if a paper is a dual submission to the RFS (see details below). Possible topics (alphabetically) include: Arbitrage in Asset Markets, Corporate Decisions and Asset Returns, Firm Governance and Securities Valuation, Global Investment Issues, Hedge Funds and Other Alternative Investments, High-Frequency Trading, Investor Behavior and Performance, Liquidity and Financial Crisis, Mutual Funds and Pension Funds, Portfolio Rebalancing, Real Economy and Asset Prices, Return Predictability.

COMMITTEE:

Organizers: Amit Goyal (SFI, Lausanne), Wei Jiang (Columbia, RFS Sponsoring Editor), Sergei Sarkissian (McGill)

Reviewers: Patrick Augustin (McGill), Doron Avramov (Hebrew), Turan Bali (Georgetown), Laurent Barras (McGill), Jonathan Brogaard (Utah), Martijn Cremers (Notre Dame), Miguel Ferreira (Nova-Lisbon), Simon Gervais (Duke), Anisha Ghosh (McGill), Stefano Giglio (Yale), Michel Habib (SFI, Zurich), Martin Lettau (Berkeley), Christian Lundblad (North Carolina), Marcin Kacperczyk (Imperial), Dimitris Papanikolaou (Northwestern), Paolo Pasquariello (Michigan), Guillaume Roussellet (McGill), Michael Schill (Virginia), David Schumacher (McGill), Mikhail Simutin (Toronto), Raman Uppal (EDHEC), Adrien Verdelhan (MIT), Sunil Wahal (Arizona State), Lu Zhang (Ohio State), Guofu Zhou (Washington-St. Louis)

PAPER SUBMISSION PROCEDURE:

The submission is open from October 20 to November 20, 2018. Please submit a blind copy of the paper in the PDF format online at <http://wsir.org>. The PDF file name should include the first several words of the submitted paper's title. The submission fee is \$70.00.

REVIEW OF FINANCIAL STUDIES DUAL SUBMISSION OPTION:

Submissions to the symposium can also be submitted to the RFS under its dual review system at no extra cost. Papers rejected at any stage of the dual review process are not considered to have been "rejected" at the RFS. Thus, the authors can submit a future version of their paper to the RFS without prejudice. While under consideration by the symposium and the RFS, a paper may not be under review at or under invited revision (R&R) from any journal, including the RFS, until the author has been notified of the outcome of the dual submission process. The details of the dual submission program are at <http://sfs.org/dualsubmissionpolicy>.

ADDITIONAL INFORMATION:

The submitted papers will be reviewed by at least two members of the symposium committee, and eight to ten papers will be accepted for presentation. The authors will be notified of paper selection for the symposium by January 31, 2019. The feedback from the RFS for dual submissions will take longer than a regular submission due to additional symposium review time. The symposium venue is Marriott Residence Inn Times Square. The online registration will be available at <http://wsir.org> from February 20 to April 20, 2019. Symposium participants are responsible for their own travel arrangements. Any questions about the symposium should be sent to info@wsir.org.