



Department of  
Finance



## CALL FOR PAPERS

### CUHK-RAPS Conference on Asset Pricing and Investment

Hong Kong  
7-8 December 2023

The Department of Finance and the Center of Quantitative Trading at the Chinese University of Hong Kong Business School (CUHK Business School) together with the *Review of Asset Pricing Studies* (RAPS) invite paper submissions for a conference to be held in person at CUHK Business School in Hong Kong on December 7 and 8, 2023. The sponsor editor of RAPS is Professor **Zhiguo He**, Fuji Bank and Heller Professor of Finance, Booth School of Business, the University of Chicago.

The conference will focus on broadly-defined asset pricing and investment topics, including but not limit to theoretical and empirical asset pricing, mutual fund, ETF, private equity, hedge fund, investor behavior, social finance, financial institutions, ESG, climate finance, market microstructure, money market, bond, derivatives, international finance, macro-finance, fintech, big data, machine learning, and so on.

Professor **Marcin T. Kacperczyk**, Professor of Finance, Imperial College London, and Professor **Ron Kaniel**, Jay S. and Jeanne P. Benet Professor of Finance, Simon School of Business, University of Rochester, will deliver keynote addresses at the conference.

Presenting authors will be awarded a travel grant to cover economy class air fare, up to a maximum of USD 2000 (USD 1000 for presenters traveling from Asia). Accommodation will be provided by the organizers at the nearby Hyatt Regency hotel for 3 nights (December 7 to 9).

**PAPER SUBMISSION:** We cordially invite authors to submit their papers in PDF format, which should include an abstract, authors' affiliations, and contact information. **Please send your submissions to [fin@cuhk.edu.hk](mailto:fin@cuhk.edu.hk) by August 13, 2023.** To ensure proper sorting, kindly use the **subject header "Submission to CUHK-RAPS 2023 Conference" for your email.** Additionally, please specify in your email who will serve as the presenting author for your paper. Acceptance will be announced in early September 2023.

**DUAL SUBMISSION OPTION:** In the submission, authors should indicate if they wish their paper to be considered (at no extra fee) for publication by RAPS under the Dual Submission Program. This is a "no-fault" submission option: if the RAPS reviews the paper and rejects it, the authors may submit it to any SFS journal at a later date as if it was never submitted. See <http://sfs.org/dualsubmissionpolicy/> for details. **The cover page should say in bold "For Submission to the RAPS under the Dual Submission Program".**

Should you have any questions, please email Griffin Wenxi Jiang at [wenxijiang@baf.cuhk.edu.hk](mailto:wenxijiang@baf.cuhk.edu.hk).