

## Conference Announcement and Call for Papers

# The Sixth Public Investors Conference BIS / World Bank / Bank of Canada

November 7-8, 2016 | Washington DC

### Call for papers

The Bank for International Settlements, the World Bank and the Bank of Canada are pleased to announce a call for papers for the Sixth Public Investors Conference on Portfolio and Risk Management for central banks, sovereign wealth funds and public pension plans, to be held **November 7-8, 2016** at the World Bank Headquarters in **Washington, DC**.

Since 2008, the Bank for International Settlements and the World Bank, in corporation with partner institutions, have organized this bi-annual conference to discuss policy issues, quantitative methods and current challenges for central banks, sovereign wealth funds and public pension plans. The conference aims to promote an exchange of innovative ideas among practitioners and academia, to encourage knowledge-sharing and collaboration across organizations, and to foster the development and dissemination of best practices in public sector portfolio and risk management.

### Topics

In recent years, the global financial markets have been characterized by fragile economic recoveries, accommodative monetary policies and extraordinary price movements in commodities and currencies. Looking forward, public and private investors alike are seeking investment solutions in an environment of monetary tightening in the United States, ongoing policy easing in the Eurozone and heightened investment risk in emerging markets.

However, the practices by public institutions in response to these challenges may differ markedly from the private sector due to the fundamental differences in investment rationales, risk preferences, governance structures and accountabilities as well as the availability of human and technical resources. These characteristics have far-reaching implications on how portfolio and risk management activities are organized and performed.

During this year's conference, there is strong interest to explore ideas on policy frameworks, asset allocations as well as processes and methods of portfolio and risk management in the context of the current uncertain and challenging global monetary and macroeconomic landscape. Proposals for papers are also welcome in the following areas related to central banks and sovereign wealth funds:

- Organization and governance of the investment functions
- Strategic, tactical and dynamic asset allocation
- Optimal currency allocation
- Asset and liability management
- Framework, processes and techniques for active management
- Measuring and managing market and credit risk

Submissions on other topics in the field of investment activities of public investors will also be considered.

## Paper submission procedure

Papers should be submitted (extended abstracts will also be considered) in electronic format by **June 30, 2016**. Final versions of the selected papers are due by **September 30, 2016**.

All papers will be reviewed by the conference's advisory committee. Authors will be informed of the outcome by **August 15, 2016**. During the review process, the organizers aim to achieve a balanced representation of the topics listed above. The selection of papers will be based upon, among other criteria, quality and relevance to the conference. Additionally, the advisory committee is considering the possibility of publishing selected papers of the conference.

### Enquiries about the conference may be directed to:

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Your submission should be sent with a short curriculum vitae by e-mail to:

[JointConference@worldbank.org](mailto:JointConference@worldbank.org)