

## Call for Papers

### The 18<sup>th</sup> Annual Conference of the Asia-Pacific Association of Derivatives July 11-12, 2022, Busan, Korea

The **Asia-Pacific Association of Derivatives (APAD)** will hold its 18<sup>th</sup> Annual Conference both offline and online on **July 11<sup>th</sup> and 12<sup>th</sup>, 2022** at the Park Hyatt Busan in Busan, Korea. The **Journal of Futures Markets** and the **Journal of Derivatives and Quantitative Studies (JDQS)** will publish a special issue comprised of selected papers presented at the conference. Free accommodations for paper presenters will be provided under the auspices of the Korea Derivatives Association and the Korea Exchange. We welcome papers on any fields of study in finance including: Derivatives; Volatility; Risk Management; Regulation; Asset Pricing; Investments; Market Microstructure; Behavioral Finance among others.

#### IMPORTANT DATES

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- Full Paper Submission Deadline: 30<sup>th</sup> of April, 2022 (<http://www.conftool.net/apad2022>)
- Notification of Acceptance: 22<sup>nd</sup> of May, 2022
- Final Registration Date: 3<sup>rd</sup> of June, 2022 (<http://www.conftool.net/apad2022>)
- Final Paper Submission Date: 17<sup>th</sup> of June, 2022 (<http://www.conftool.net/apad2022>)

#### GUIDELINES

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- Papers written in English must be submitted via <http://www.conftool.net/apad2022>, using MS Word or Adobe pdf file format.
- The cover page should include the affiliation, address, phone and email of each author. The length of abstract is usually 200 words, but there is no restriction.
- If you have any question with the paper submission, please let us know via email at [apadconf@gmail.com](mailto:apadconf@gmail.com).
- We hope that each participant agrees to serve as the discussant for another participant's paper.
- Best Paper Awards: Three selected papers will be awarded at the conference for US\$1,000 each.

#### KEYNOTE SPEECH

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- John C. Hull, Maple Financial Professor in Derivatives and Risk Management, Rotman School of Management, University of Toronto

#### PUBLICATION OPPORTUNITIES: Special Issue on Journal of Futures Markets and Journal of Derivatives and Quantitative Studies

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- The Journal of Futures Markets and the Journal of Derivatives and Quantitative Studies (JDQS) sponsored by the Korea Derivatives Association will publish a special issue devoted to the APAD 2022 conference.
- Authors of papers accepted to the APAD 2022 are invited to submit their papers to be considered.
- No submission fee is required.
- For the APAD 2022 Special Issue on Journal of Derivatives and Quantitative Studies, US \$4,000 will be granted to each selected paper.

#### ACCOMMODATIONS

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- Free accommodation for two nights and free meals will be provided for paper presenters who are from outside Korea but able to have on-site participation (Free accommodation of one night and free meals will be provided for paper presenters from Korea).
- Hotel: Park Hyatt Busan, Busan, Korea, <https://www.hyatt.com/en-US/hotel/south-korea/park-hyatt-busan/busph>

#### WHY THE APAD CONFERENCE?

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- Specialized focus on research in derivative securities and markets

- Publication opportunities in a special issue of the Journal of Futures Markets and the Journal of Derivatives and Quantitative Studies
- Free accommodation for on-site paper presenters
- Free meals provided for on-site conference participants
- Haeundae Beach in Busan (or Pusan), the most beautiful beach in Korea

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#### **BRIEF CHRONICLE OF THE APAD**

The APAD, whose inaugural conference was held in 2004, is an organization comprising academics, practitioners as well as regulators operating in the derivatives markets in the Asia-Pacific region. The main objective of this association is to promote research and knowledge on derivative securities and markets. The APAD has been supported by the Korea Exchange (KRX) and other participating exchanges in the Asia-Pacific region.

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#### **ABOUT THE CONFERENCE CITY**

- Busan is Korea's second largest city and the largest trading port. This geopolitically situated harbor city sits adjacent to the Korean Straits and Japan, bringing about an interchange of trade and tourism. This intercultural current has made Busan into the international metropolis. Busan has hosted international events such as the 2002 14<sup>th</sup> Asian Games and the annual Busan International Film Festival (BIFF).
- Sight-seeing in Busan (or Pusan) can typically be classified into two groups: seashore and interior land sight-seeing. Seashore sightseeing includes such sights as the beach areas, islands, and Hae Ahn Park. Busan's most charming tourist point is its beautiful sea vistas. The southeastern beach areas have amazing views of the fantastically shaped rocks and islands, which are a must see. The famous beaches of Haeundae, Gwangalli, and Songjeong are enjoyed by many. Boating, jet skis, and banana boats are just among a few of the water recreation activities visitors can take advantage of. Amnam Park, Igidae, and Haean Park offer views of nature's masterpieces. The natural beauties of Busan can also be taken in by riding the cruise boats in the harbor.

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#### **RELATED WEB PAGES ABOUT CONFERENCE SITE AND CITY**

- Haeundae in visitkorea: [http://english.visitkorea.or.kr/enu/ATR/SI\\_EN\\_3\\_1\\_1\\_1.jsp?cid=264155](http://english.visitkorea.or.kr/enu/ATR/SI_EN_3_1_1_1.jsp?cid=264155)
- Haeundae in Busan city webpage: [http://tour.busan.go.kr/eng/board/list.busan?boardId=ENG\\_ATTRACTION&menuCd=DOM\\_00000202001002000&contentsSid=219](http://tour.busan.go.kr/eng/board/list.busan?boardId=ENG_ATTRACTION&menuCd=DOM_00000202001002000&contentsSid=219)
- Busan tourism organization webpage: <http://www.bto.or.kr/eng/main/main.php#none>
- Haeundae in wikipedia: [https://en.wikipedia.org/wiki/Haeundae\\_District](https://en.wikipedia.org/wiki/Haeundae_District)
- Busan in wikipedia: <https://en.wikipedia.org/wiki/Busan>

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#### **THE CONFERENCE IS ORGANIZED UNDER THE AUSPICES OF THE**

- Korea Derivatives Association, <http://kafo.or.kr/eng/index.asp>
- Korea Exchange, <http://eng.krx.co.kr>

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#### **SPECIAL NOTE ON COVID-19**

- At this point, we are planning to hold conference both on-site and online. We hope that most people will be able to attend on-site. In case with some travel restrictions, conference speakers can still present her/his work online from the countries where each participant is residing.
- However, if the situation surrounding the COVID-19 is substantially improved around the world in the next few months, we may have a full on-site conference (may be with a minimum of virtual components).
- We will continue monitoring, re-evaluate, and update as the event draws closer.

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