

Conference Announcement and Call for Papers

The Seventh Public Investors Conference BIS / World Bank / Bank of Canada / Banca d'Italia

October 22-23, 2018 | Rome, Italy

Call for papers

The Bank for International Settlements, the World Bank, the Bank of Canada and the Banca d'Italia are pleased to announce a call for papers for the Seventh Public Investors Conference on Portfolio and Risk Management for central banks, sovereign wealth funds and public pension plans. The conference will be held on **October 22-23, 2018** at the Headquarters of the Banca d'Italia in **Rome, Italy**.

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 academics, 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 history, the global economy has experienced a broad-based cyclical upturn, with many observers expecting a renormalization of monetary policy across advanced economy central banks in the context of sustained global growth. At the same time, an evolving regulatory environment, potential shifts in the geopolitical landscape, dramatic changes in financial technology, and an awareness of the challenges stemming from less-conventional reserve assets, such as equities and corporate bonds, have added complexity to the investment process for many institutions. As a result, public investors face a confluence of factors that may affect their organizational design, governance, decision-making processes, risk preferences, modelling approaches, and investment strategies.

This year's conference aims to explore ideas on policy frameworks, asset allocation, portfolio and risk management, and financial technology in the context of a shifting macroeconomic, geopolitical, regulatory, and technological environment. Ideas across these or any other topics relevant to central bank investors, sovereign wealth funds, or public pension plans are welcome, and **may be submitted in the form of an abstract with preliminary findings and a supporting outline, or a working paper**. Specific areas for exploration may include, **though are certainly not limited to**, the following:

- Organization and governance of the investment and/or risk functions
- Portfolio construction and management, including:
 - Strategic and tactical asset allocation
 - Recent developments in asset-liability management
- Measuring and managing risk, including market, credit, liquidity, operational and model risk
- Environmental, social, and governance (ESG) considerations for public investors
- Impact of financial technologies, such as algorithmic trading, artificial intelligence, and distributed ledger

Submission procedure

Proposals (in the form of an abstract with preliminary findings and a supporting outline, or a working paper) should be submitted in electronic format by **April 30, 2018**. All submissions will be reviewed by the conference's advisory committee, and authors will be informed of the outcome by **July 15, 2018**.

The selection of proposals will be based upon, among other criteria, their quality and relevance to the conference. Final presentations will then be due by **September 14, 2018**. Finally, the advisory committee is considering the possibility of publishing selected papers from 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: PublicInvestorsConference@worldbank.org