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Dedicated to Defining and Fostering the Profession of Financial Engineering

The Fischer Black Memorial Foundation

The Robert J. Schwartz Memorial Prize

Call For Papers

The Fischer Black Memorial Foundation is sponsoring the Robert J. Schwartz Memorial Prize for the best paper on a subject related to Hedge Funds. The prize will be in the amount of \$2,500 and will be given at the <u>IAFE Hedge Fund</u> <u>symposium</u> on February 11, 1999 in New York City.

Topics on which papers are invited include, but are not limited to, the following:

- Performance measurement for Hedge Funds
- Transparency Standards
- Hedge Funds and Systemic Risk
- Hedge Funds as an Asset Class
- Fiduciary responsibility of providers of liquidity / credit / leverage
- Market Discipline and Regulation of Hedge Funds

Papers will be judged on originality of ideas and feasibility of implementation. General innovativeness of concepts are more important than microanalysis. However, concepts should be specific and offer practical suggestions for implementation. Papers must report original work that has not been previously published and is not accepted for publication.

Three copies of each paper must be received by January 21, 1999. Please provide a cover page as follows: Centered at the top the paper's

complete title, below, author's name(s), affiliation(s), telephone and fax numbers, and postal and email addresses. Please indicate the corresponding author. The paper should contain an abstract of not more than 150 words. Fonts no smaller than 10 point should be used.

Submitted papers will be judged by a committee co-chaired by Bidyut Sen (Lexam Capital) and Barry Schachter (Chase Manhattan Bank).

Send papers to:

Sue Cimbricz International Association of Financial Engineers 560 Lexington Avenue/11th Floor New York, NY USA 10022

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