



**The PanAgora Quantitative Research Institute Announces:  
*The 2018 Crowell Prize Call for Papers***

PanAgora Asset Management's Quantitative Research Institute announces the *2018 Dr. Richard A. Crowell Memorial Prize* paper competition. A first prize of \$5000, 2nd place prize of \$3000, and 3rd place prize of \$2000 will be awarded to the best submissions. Up to 10 finalists will be invited to present their work at PanAgora Asset Management's Quantitative Research Institute seminar series throughout the year. PanAgora Asset Management will cover costs of travel for seminar presentations by the finalists.

Paper submissions will be accepted from dissertation-stage graduate students and faculty at accredited academic institutions, and all practitioners who wish to apply. While any submissions in the field of quantitative investment are acceptable, the following topics are especially welcome:

- Bottom-up stock selection model
- Strategic and tactical asset allocation/Global Macro research
- Asset pricing and factor models
- Applied financial econometrics
- Risk models and portfolio optimization
- Transaction cost models and trade implementation strategies

Papers will be judged by a Reading Committee formed by members of the Quantitative Research Group on their originality, quality of exposition and analytical rigor.

The Prize is named in honor of PanAgora's founder, the late Dr. Richard A. Crowell. PanAgora Asset Management has been a leader in the use of quantitative methods for investment for over 20 years. For additional information on PanAgora Asset Management see <http://www.panagora.com>.

Inquiries and submissions can be sent via email to [seminar@panagora.com](mailto:seminar@panagora.com). The deadline for submissions is July 31, 2018. All submitted papers should be recent unpublished and must be double-spaced and readable in standard PDF, DVI, PostScript or Microsoft Word formats.