

News

Carl Chiarella has been appointed as the President of the *Society for Computational Economics* during the years 2008 to 2009.

Carl Chiarella visited the University of Wollongong from 27 January to 1st February 2008 to attend and be a moderator at the *Mathematics in Industry Study Group* (MISG) Workshop. He moderated a project on modelling electricity process proposed by Integral Energy.

Visitors

Dr. Gerald Cheang of Nanyang Technology University from 28 February to 9 March 2008.

Upcoming Seminars

7 March Dick van Dijk, Erasmus University, Rotterdam "Getting the most out of macroeconomic information for predicting stock returns and volatility"

14 March Paul Oslington, University of Notre Dame, Australia "Micro vs macro explanations of post-war US unemployment movements"

28 March Tony He, UTS "Heterogeneous expectations and exchange rate dynamics"

4 April Talis Putnins, University of Sydney "The prevalence and underpinnings of closing price manipulation"

QFRC Working Papers

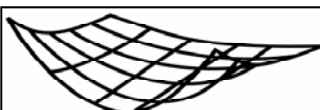
#212 Paolo Pelizzari and Frank Westernhoff, "Some effects of transaction taxes under different microstructures"

#213 Contantinos Karddaras and Eckhard Platen, "On financial markets where only buy-and-hold trading is possible"

#214 Eckhard Platen and Hardy Hully, "Hedging for the long run"

#215 Eckhard Platen, "The law of minimum price"

#216 Shane M Miller and Eckhard Platen, "Analytic pricing of contingent claims under the real-world measure"



QMF2008

17 – 20 December 2008

Focus: Credit Risk, Risk Management, Derivatives Pricing, High Dimensional Quantitative Methods and other areas of Quantitative Finance

For further information see the QMF2008 conference website at: www.qfrc.uts.edu.au/qmf

Published — Articles and Books

W Hogan, 2008, Economic and financial temese in Australian aged care, *Research in International Business and Finance* 22, 40-55.

B-X Lin, D Michayluk, HR Oppenheimer and SF Reid, 2008, Hubris amongst Japanese Bidders, *Pacific-Basin Finance Journal* 16, 121-159.

Papers Accepted

H Fang, M Keane and D Silverman, Sources of advantageous selection: Evidence from the Medigap Insurance Market, *Journal of Political Economy*, forthcoming.

D Michayluk and K Neuhauser, Is liquidity symmetric? A study of newly listed internet and technology firms, *International Review of Finance*, forthcoming.

Conference And Seminar Presentations

E Platen, Law of the minimal price, presented at the workshop on mathematics in finance at AIMS in Cape Town, South Africa.

If you would like to contribute an item to FERN contact David.Michayluk@uts.edu.au

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