RESEARCH MATTERS
School of Finance and Economics Research Newsletter

University of Technology, Sydney

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Upcoming Seminars

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

7 April Dominique Guégan, Université Paris 1 Panthéon-Sorbonne, "Global and local stationary modelling in finance: Theory and empirical evidence"

11 April Adam Clements, QUT, TBA

16 April Peter Dixon, Monash University, "Illegal immigration"

Published — Articles and Books

C Chiarella, N El-Hassan and A Kucera, 2008, "The evaluation of discrete barrier options in a path integral framework" in Computational Methods in Financial Engineering eds Erricos J Kontoghiorghes, Berc Rustem and Peter Winker, Springer.

J Collins, 2008, "Australian immigration policy in the age of globalisation" in Atsushi Kondo (Ed) Migration and Globalisation: Comparing Immigration Policy in Developed Countries (Akashi Shoten, Tokyo) pp 161-184.

C He, **A Silvennoinen**, T Teräsvirta, 2008, "Parameterizing unconditional skewness in models for financial time series, *Journal of Financial Econometrics* 6, 208-230.

G Van de Venter and **D Michayluk**, 2008, An Insight into overconfidence in the forecasting abilities of financial advisors, *Australian Journal of Management*, Special Issue: Delegated Portfolio Management, 32(3), 545–557.

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

Papers Accepted

HP Bermin, P Buchen and **O Konstandatos**, Two exotic look-back options, *Applied Mathematical Finance, forthcoming.*

W Bertin, **D Michayluk** and L Prather, Liquidity issues surrounding neglected firms, *Investment Management and Financial Innovations, forthcoming.*

S Bush, **G Menzies** and **S Thorp**, An array of online teaching tools, *Teaching Statistics, forthcoming*

CS Cheong, R Gerlach, S Stevenson, **PJ Wilson**, R Zurbruegg, Equity and fixed income markets as drivers of securitised real estate, *Review of Financial Economics, forthcoming.*

D Goldbaum and B Mizrah, Estimating the intensity of choice in a dynamic mutual fund allocation decision, *Journal of Economic Dynamics and Control, forthcoming.*

Conference And Seminar Presentations

C Chiarella, **T He** and **M Zheng**, The Stochastic Dynamics of Speculative Prices, Sydney Agents Conference, UNSW, March.

C Chiarella, The Evaluation of American Compound Option Prices Under Stochastic Volatility, 5th International Conference on Computational Management Science, Imperial College, London, March.

P Docherty, Comparing Post Keynesian Monetary Policy Rules in a Kaldor-Pasinetti-Sraffa-Keynes Framework, Eastern Economic Association, Boston, March.

P Docherty, The Political Economy of Banking Regulation-Monetary Policy Interaction, Eastern Economic Association, Boston, March.

E Platen, A Benchmark Approach to Finance, Invited lectures at the Mathematics in Finance Conference in Cape Town, South Africa, February.

E Platen, The Law of the Minimal Price, Frankfurt MathFinance Conference 2008, March.

E Platen, Properties of a Diversified World Stock Index, Princeton University invited symposium lecture, March.

E Platen, The Law of the Minimal Price, Columbia University, New York, March.

G Van de Venter and **D Michayluk**, An Empirical Examination of Factors Related to Risk Tolerance, The 47th Annual South-western Finance Association Meeting, Houston, March.

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