

News

Dr. Nicola Bruti-Liberati was awarded the Chancellor's Award for the Best PhD Thesis at UTS in 2007.

This month we have 1 A journal article, 2 B journal articles and 1 C journal article accepted.

Feedback on the journal ranking list and usage is still being sought by the School Research Committee.

Visitors

Dr Constantinos Kardaras from Boston University is visiting the QFRC from June 1 until June 30

Tomas Björk, Stockholm School of Economics, will be visiting from September 22 to December 19

Upcoming Seminars

30th May, Jack Gray, Paul Woolley Centre, "Barriers to Long Term Investing"

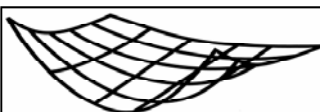
6th June, Gordon Menzies and Susan Thorp, UTS, "Teaching and presentation tools from the International Teachers Programme"

10th June, Leo Krippner, University of Waikato and AMP Capital Investors, QFRC Occasional Lecture: "A macroeconomic foundation for the Nelson and Siegel class of yield curve models".

20th June, Pat Wilson, Len Perry and Chris Bajada, UTS, "Looking for Price Leaders in the Aberdeen Housing Market"; "Some thoughts on the political economy of the rise and demise of the strike"; TBA

QFRC Working Papers

221. T Marquardt, E Platen and S Jaschke, "Valuing Guaranteed Minimum Death Benefit Options in Variable Annuities Under a Benchmark Approach".



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

A Mahayni and E Schlögl, 2008, The Risk Management of Minimum Return Guarantees, *BuR - Business Research* 1 (1), 55-76. URL: <http://www.business-research.org/2008/1/finance/1392> BARsNET: journal not ranked.

Papers and Book Chapters Accepted

H Aman and P Nguyen, Do stock returns reflect the corporate governance quality of Japanese firms? *Journal of the Japanese and International Economies*, forthcoming. BARsNET: A

J Collins, 2008, "Globalisation, Immigration and the Second Long Post-war Boom in Australia" *Journal of Australian Political Economy*. BARsNET: B

A Low and J Collins, 2008, "Ethnic Minorities in Small and Medium-sized Businesses in Australia: A Case Study of Female Immigrant Entrepreneurs in Sydney" Special issue of Entrepreneurship and Regional Development on the Challenges and Opportunities for Small and Medium-sized Businesses (SMEs) arising from Ethnically, Racially, and Religiously Diverse Populations, forthcoming. BARsNET: journal not ranked

S Miller, E Platen, 2008, Analytic pricing of contingent claims under the real world measure, *International Journal of Theoretical and Applied Finance*, forthcoming. BARsNET: B

P Nguyen and S Nivoix, The effect of group affiliation on the risk-taking of Japanese firms, *Applied Financial Economics*, forthcoming. BARsNET: C

Conference And Seminar Presentations

H Bendall, "Valuing Costs and Benefits of Shipbuilding Sales Incentives," International Forum of Shipping, Ports and Airports, Hong Kong Polytechnic University, May.

H Bendall, "The Commodities Boom North Asia". International Cargo Handling Co-ordination Association. Busan, South Korea, May.

K Jordan and J Collins, "Identity Crisis: The many ethnic masks of Northbridge in inner city Perth," Northbridge History Day Conference, Perth, May.

L Mercorelli, D Michayluk and AD Hall, "Modeling Adverse Selection on Electronic Order-Driven Markets," UBS, Sydney, May.

E Platen, "The Law of the Minimal Price," The 3rd General AMaMeF Conference - Advances in Mathematical Finance, Pitesti, Romania, May (invited plenary lecture).

E Platen, "Conditions for Martingales with Applications in Finance," Conference Stochastic Analysis, Random Fields and Applications, Ascona, Switzerland, May (invited plenary lecture).

N Rahmin, "The Effects of Institutions on Employment Adjustment: Cross-Country Evidence," Hamilton College/Colgate University Economics Workshop, May.

G Van de Venter, "Behavioural Biases: A Study of Overconfidence in the Financial Planning Industry," CFA Society of Sydney Continuing Education Seminar, Sydney, May.

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