

Finance and Economics Research Newsletter

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University of Technology, Sydney

News

During his recent PEP leave, Eckhard Platen was collaborating professor with the Mathematical Finance Group at Humboldt University in Berlin. He was invited to present a number of plenary sessions including the Mathematical Finance Meeting in Taipei—July, and the SIAM/EMS Meeting in Berlin—September. Also in September, Eckhard worked with the Mathematical Finance Group at ETH in Zurich.

Visitors

Current Visitors

Dr Roberto Dieci, from University of Parma, Italy is visiting the School until September 28. His areas of interest are *Nonlinear discrete-time business-cycle models*, *Evolutionary models of financial markets*, and *Optimisation models of financing and dividend policies*.

Greg Nini from The Wharton School - University of Pennsylvania, USA is visiting the School until September 28. His area of interest is *Insurance*.

Roy van der Weide from the Center for Nonlinear Dynamics in Economics and Finance at The University of Amsterdam is visiting the school from 20 September until 06 October. His areas of interest are *Economic Dynamics and Mathematical Finance*.

Future Visitors

Professor Mauro Gallegati and Assistant Professor Antonia Palestrini from Università di Teramo, Italy will be visiting the School from 15 October until 20 December. Their area of interest is *Quantitative Economics*.

Henrik Amilon from Lund University, Sweden will be visiting the School from 01 October until 28 February 2002. His area of interest is *Econometric Modelling*.

Papers Accepted for Publication

He, T. and Chairella, C. "Asset Price and Wealth Dynamics Under Heterogeneous Expectations" *Journal of Quantitative Finance* (forthcoming 2001)

Thosar, S. "Unlocking Equity with Reverse Mortgages" *Journal of Banking and Financial Services* (forthcoming 2001).

Wilson, P and Perry, L. "The Accord and Strikes: An International Perspective" *Australian Journal of Labour Economics* (forthcoming 2001).

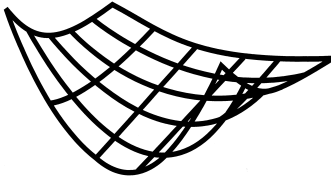
Papers & Books Published

Hogan, W. and Batten, J. "Price Discovery in the Australian Dollar Foreign Exchange Market" *Economic Papers* Special Edition (2001) 64-74.

Schlögl, E. and Schlögl, L. "A Square-Root Interest Rate Model Fitting Discrete Initial Term Structure Data" *Applied Mathematical Finance* Vol 7, No 3 (2000) 183-209.

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QMF2001

Upcoming Seminars

- 28 September** Roy van der Weide
University of Amsterdam
Evolutionary dynamics in a simple asset pricing model with a continuum of belief types
- 05 October** Warren Hogan
University of Technology,
Sydney
Bank Auditing and the Baring's Experiences: a study in operational risk and corporate governance.

Seminars will begin at 12.00pm. Lunch will be provided in the Meeting Room at 1.00pm after the seminar. **Don't forget to let Lakmali know if you want to eat!**

Conference Presentations

Carl Chiarella

“A Systematic Approach to the Evaluation of Multi-Asset Options” *Risk 2001 Conference*, August 2001, Sydney.

Tony Hall

“Value at Risk for Australian Electricity Markets” (co-authored with Rob de Rozario) *International Conference on Modelling and Forecasting Financial Volatility*, September 2001, Perth.

Erik Schlögl

“Advanced Credit Risk Modelling Techniques for Effective Portfolio Credit Risk Management” *Risk 2001 Conference—Post Conference Seminar*, August 2001, Sydney.

“Robustness of Gaussian Hedges and the Hedging of Fixed Income Derivatives” *Presentation at Curtin University*, September 2001, Perth.

“Robustness of Gaussian Hedges and the Hedging of Fixed Income Derivatives” *Presentation at Edith Cowan University*, September 2001, Perth.

Chris Strickland and Les Clewlow

“Application of New Modelling Techniques for Pricing Energy Derivative Products” *Risk 2001 Conference*, August 2001, Sydney.

“Pricing & Applying Real Options in the Australian energy Markets” *Risk 2001 Conference—Post Conference Seminar*, August 2001, Sydney.

Pat Wilson

“An Analysis of International Linkages in Strike Activity” (co-authored with Len Perry) *30th Conference of Economists*, September 2001, Perth.

If you would like to contribute an item to the

FERN, contact

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