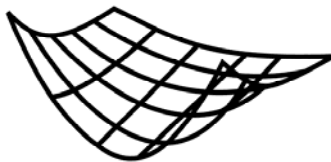


# Finance and Economics Research Newsletter

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## QMF2007

12–15 December 2007

Focus:

*Credit Risk*

*Simulation Methods*

*Portfolio Optimisation*

*and other areas of*

*Quantitative Finance*

For further information see  
the QMF2007 conference  
website at:

[www.qfrc.uts.edu.au/qmf](http://www.qfrc.uts.edu.au/qmf)

If you would like to  
contribute an item to FERN,

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## News

E Platen and E Schlogl, Pricing and Hedging Extreme Maturity Contracts, ARC Discovery Grant, 2008-2011, \$340,000.

GH Kingston, HJ Bateman, KW Clements, LA Fisher and SJ Thorp, Security in Retirement: Forecasting and Managing Macro Investment Risks, ARC Discovery Grant, 2008-2010, \$328,226.

The Australian textbook adaptation of Ross, Westerfield and Jordan "Essentials of Corporate Finance" by R Bird and R Trayler is out in print and has already been adopted by several Australian universities.

C Chiarella visited the Faculty of Economics, the University of Siena, Italy from 10-15 September 2007 and collaborated on joint research with A Vercelli, S Sordi and S Gian-sante.

## Seminars

5 October, Adrian Pagan, UNSW, Modeling with Permanent and Transitory Structural Shocks.

12 October, Wilson Sy, APRA, A Causal Framework for Credit Default Risk.

19 October, Alex Frino, University of Sydney, Derivative Use and Fund Performance: A Re-Examination.

26 October, Kristoffer Nimark, Reserve Bank, Dynamic Higher Order Expectations.

## Published — Articles and Books

- Asada, T., C Chiarella, P Flaschel and R Franke. "Interacting Two-Country Business Fluctuations: Euroland and the USA", in *Growth and Cycle in the Eurozone*, eds. Gian Luigi Mazzi and Giovanni Savio, 109-118, Eurostat, New York, 2007 ISBN 978 0 230 00790 1.
- Hogan W, "Allan George Barnard Fisher." A Biographical Dictionary of Australian and New Zealand Economists; edited by JE King; Edward Elgar, Cheltenham, England, 2007, pp. xix+337; pp 99-101.
- Hogan W, "Colin George Frederick Simkin." A Biographical Dictionary of Australian and New Zealand Economists; edited by JE King; Edward Elgar, Cheltenham, England, 2007, pp. xix+337; pp 250-253.
- Ross, SA, R Trayler, R Bird, RW Westerfield and BD Jordan, 2007, Essentials of Corporate Finance, 1st Australian and New Zealand Edition, McGraw-Hill.

## Papers Accepted

- Brown, A, Incentives for Auditor Collusion in a Pre-Sarbanes-Oxley Regulatory Environment," in *Law in Context: Law and Finance*, forthcoming.
- Cheong, C, PJ Wilson and R Zurbruegg, *PRRES Conference refereed proceedings*, Kuala Lumpur, January, 2008.
- Menzies, G, Economics as Identity, in I. Harper and S. Gregg "Christian Morality and Market Economics" Edward Elgar, forthcoming.
- Milunovich, G, A Stegman, and D Cotton, Carbon Trading: Theory and Practice, *JASSA The Finsia Journal of Applied Finance*, forthcoming.

## Conference And Seminar Presentations

- Brown, A, Incentives for Auditor Collusion in Pre-Sarbanes-Oxley Regulatory Environment, *4th International Workshop on Accounting and Regulation*, Siena, Italy, September, 2007.
- Bruti-Liberati, N, C Nikitopoulos-Sklivosios, E Platen and E Schlogl, Real-World Pricing for Defaultable Term Structure Models, *Credit 2007*, Venice, Italy, September, 2007.
- Chiarella, C, Keynesian AS-AD: Quo Vadis, University of Siena, Italy, September, 2007.
- Chiarella, C, Pricing American Options under Stochastic Volatility, *Convegno AMASES*, Lecce, Italy, September 2007.
- Hogan, W, "Panel: Banking regulation and Governance", *12th Banking and Finance Conference, FINSIA-Melbourne Centre for Financial Studies, Melbourne, September, 2007.*