

Finance and Economics Research Newsletter

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News

In October and November, Carl Chiarella visited the Department of Economics, University of Bielefeld. He has been participating in collaborative research with Volker Boehm, Peter

Flaschel, and Willi Semmler. While there, he presented "Real-Financial Interaction—A Model of Stock Market Dynamics" at a Workshop on Macrodynamic Modelling.

Papers & Books Published

Collins, J., "Ethnicity, Gender and Australian Entrepreneurs: Rethinking Marxist Views on Small Business" *Journal of Social Change and Critical Inquiry* (JoSCCI), No 2.

Collins, J., Nobel, G., Poynting, S., and Tabar, P., Kebabs, Kids, Cops and Crime: Youth, ethnicity and crime, Pluto Press, Sydney, ISBN 1864031131.

Hogan, W., Avram, K., Brown, C., Ralston, D., Skully, M., Hempel, G. and Simonson, D., Management of Financial Institutions, John Wiley and Sons, Australia, ISBN 0417340456.

Conference Presentations

Paul Kofman

"Regulatory Tools and Price Changes in Futures Markets" with Tony Hall at The Growth, Performance and Concentration of International Financial Markets with Special Reference to Futures Markets Conference, Prato, Italy, 22-24 November 2000.

Papers Accepted for Publication

Chiarella, C., Dieci, R., and Gardini, L., "Asset Price Dynamics in a Financial Market with Fundamentalists and Chartists", *Discrete Dynamics in Nature and Society*, forthcoming 2001.

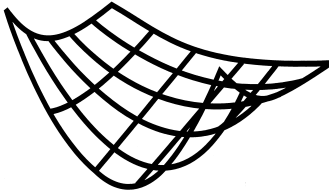
Kofman, P., and Hall, A.D., "Limits to Linear Price Behavior: Futures Prices Regulated by Limits" in *The Journal of Futures Markets*, forthcoming, 2001

Schloegl, E. and Schloegl, L., "A Square-Root Interest Rate Model Fitting Discrete Initial Term Structure Data", in *Applied Mathematical Finance*, forthcoming 2001.

Thosar, S., and Jaggia, S., "Risk Aversion and the Investment Horizon: A New Perspective on the Time Diversification Debate", *The Journal of Psychology and Financial Markets*, forthcoming 2001.

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Quantitative Finance Research Group

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Upcoming Seminars

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|--------------------|--------------------|---|
| 24 November | Philip Brown | “How Accurate are Analysts’ Dividend Forecasts” |
| 29 November | Giulia Iori | “Scaling and Multi-Scaling Analysis in a Market Model with Endogenous Threshold Dynamics” |
| 1 December | Trond Andresen | “The Macroeconomy as a Network of Money-flow Transfer Functions” |
| 11 December | Steve Satchell | “The Value of Information” |
| 15 December | Gustav Feichtinger | “Intertemporal Cost-Benefit Analysis of Deviant Behaviour” |
| 22 December | Kenji Wada | “The New Measure for the Knightian Uncertainty and the International Risk Puzzle” |

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 are intending to eat!*

Reconciliation, Immigration and Multiculturalism Conference

A/Prof Jock Collins is the main UTS organiser of a joint UTS/RMIT University **National Conference on Reconciliation, Immigration and Multiculturalism**, to be held at UTS December 1 and 2, 2000. The School of Finance and Economics is providing financial support for this conference. You will find further information on the conference website: www.DiversityConference.com

QMF&BS2000 Conference

The Quantitative Methods in Finance and Bernoulli Society 2000 Conference, organised by the School is to be held at the Manly Pacific Parkroyal Hotel from 4-9 December. The program is available on the website:

www.business.uts.edu.au/finance/resources/qmf2000

If you would like to attend all or part of the conference please let Kate Mathews know by 24 November.

Visitors

Current Visitors

Prof. Wolfgang Runggaldier, from Università degli Studi di Padova, Italy, is visiting the School from 16 October to the end of February. His area of interest is *stochastic methods in finance*.

Dr. Giulia Iori, from Kings College London, will be visiting the school from 13 November to 8 January 2001. Her area of

interest is *market micro-structure modelling*.

Future Visitors

Prof Steve Satchell, from Trinity college, Cambridge University, will be visiting the School from 7 December to 24 December. His areas of interest are *financial econometrics and derivatives*

*If you would like to
contribute an item to the*

FERN, contact

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