News

Berkeley Electronic Press (BEPress) announced that Gordon Menzies, along with his co-author, Daniel Zizzo (University of East Anglia), has been nominated for the Kenneth J. Arrow Senior Prize, for his article, “Inferential Expectations,” which was published in The B.E. Journal of Macroeconomics. Named for renowned economist and Nobel laureate Kenneth J. Arrow, the prize is awarded annually for the paper by a senior economist that represents the very best of BEPress economics publishing. Selected from all papers published in BEPress economics journals in 2009, Gordon’s paper is competing with Ann Wolverton’s “Effects of Socio-Economic and Input-Related Factors on Polluting Plants’ Location Decisions,” for this prestigious award.

Lorenzo Casavecchia and Hardy Hulley were awarded the Best Paper Award in the area of Funds Management/Mutual Funds/Superannuation at the Finance and Corporate Governance Conference, convened by La Trobe University, for their paper “The Effect of Idiosyncratic Risk on Mutual Fund Flows and Performance”.

Eckhard Platen has been elected into the Council of the Bachelier Finance Society.

Visitors

Takashi Kano, 20 February to 8 May
Assistant Professor of Economics, University of Tokyo, Japan
Research Interests: Macroeconomics, Business Cycle Fluctuations, Open Economy Macroeconomics.

Andreas Röthig, 1 March to 31 May
Department of Economics, Darmstadt University of Technology, Germany.
Research Interests: Financial markets and crises; Behavioural Economics and Finance; Empirical Macro.

Leonardo Morales-Arias, 5 April to 20 May
Kiel Institute for the World Economy, Germany
Research Interests: Dollarization; Endogenous money; Globalisation; New consensus; Post-Keynesian economics

Web Page: http://www2.dse.unibo.it/golinelli/

Upcoming Seminars

3-May Doug Foster, Australian National University: Linking Limit Orders: Managing Free Options on Options.
6-May Harry Paarsch, University of Melbourne: On the Asymptotic Distribution of the Transaction Price in a Clock Model of a Multi-Unit, Oral, Ascending-Price Auction within the Common-Value Paradigm.
10-May Roberto Golinelli, University of Bologna: The Effect of Neglecting the Slope Parameters Heterogeneity on Dynamic Models of Corporate Capital Structure
12-May Fenghua Song, Pennsylvania State University: TBA
17-May Puo Chen, Melbourne Institute: Grouped factor models.
19-May Christopher Priberny, University of Regensburg: A Quantitative Model for Structured Microfinance
26-May Masahiro Watanabe, University of Alberta: TBA
31-May Denis Nekipelov, University of California - Berkeley: TBA
02-Jun Zhi Da, University of Notre Dame, USA: TBA

For further information see the QMF2010 conference website at: www.qfrc.uts.edu.au/qmf
Published — Articles and Books


S Miller & E Platen 2010, Real-world pricing for a modified constant elasticity of variance models, Applied Mathematical Finance, 17(2), 147-175.


Papers and Book Chapters Accepted

K Al-Yahyae, T Pham and T Walter, Dividend Stability in a Unique Environment, Managerial Finance, Forthcoming.


Conference and Seminar Presentations

B Hunt. The Effect of the GFC (and Other Busts) on Portfolio Diversification Benefits, Finance and Corporate Governance Conference (FCGC), La Trobe University, Melbourne, April.

L Casavecchia and H Hulley, The Effect of Idiosyncratic Risk on Mutual Fund Flows and Performance, Seminar, Queensland University of Technology, Brisbane, April

L Casavecchia and H Hulley, The Effect of Idiosyncratic Risk on Mutual Fund Flows and Performance, Seminar, University of Western Australia, Perth, April.

M Zheng, The Market Impact and Survival of Boundedly Rational Traders (with C Chiarella and X-Z He), Young Researchers Workshop on Finance 2010, Tokyo Metropolitan University and CARF, University of Tokyo, Tokyo, March.