Programme FIRN Doctoral Tutorial 2007

Chair	Tuesday, December 11, 2007	Time
Chair: Carl Chiarella	Welcome Address – Carl Chiarella (FIRN Convenor)	8:30
	Andre Levy (UNSW) *The Liquidity Component of the Equity Premium* Discussant: Bruce Grundy (The University of Melbourne)	8:45
	Bin Li (University of Queensland) *Testing Consumption-Based Asset Pricing Models in Australia* Discussant: Petko Kalev (Monash University)	9:30
	Morning Tea	10:15
Chair: David Johnstone	Jing Tian (ANU) *Economic Value of Stock Return Forecasts: An Assessment on Market Efficiency and Forecasting Accuracy* Discussant: Paul Kofman (The University of Melbourne)	10:30
	Ashley Evans (The University of Melbourne) *A Directional Multiplicative Intensity for Credit Migrations* Discussant: Stefan Trueck (Macquarie University)	11:15
	Karol Binkowski (Macquarie University) *Pricing of European Options using Empirical Characteristic Functions* Discussant: Yacine Ait-Sahalia (Princeton University)	12:00
	Lunch	12:45
Chair: Alexander Ljungqvist	Kian Ping Lim (Monash University) *Cross-Country Determinants of Weak-Form Stock Market Efficiency: A Preliminary Exploratory Study* Discussant: Rachel Campbell (Maastricht University)	2:00
	John Gould (The University of Western Australia) *The Joint Hedging and Leverage Decision* Discussant: Richard Heaney (RMIT University)	2:45
	Youyou Lou (RMIT University) *Australian Managed Funds Survivorship: Evidence Across Fund Categories* Discussant: Stephen Brown (New York University)	3:30
	Afternoon Tea	4:15
Chair: Susan Thorp	Kar Mei Tang (The University of Sydney) *The Informational Content of Broker Identifiers* Discussant: Heather Anderson (ANU)	4:30
	Jacquelyn Humphrey (The University of Queensland) *Investors' Appetite for Returns: Further Analysis of Aggregate Fund Flow* Discussant: Jay Ritter (University of Florida)	5:15
	Discussants decide on Best Paper	6:00
	Dinner and award ceremony	6:30 for 7:00 pm

Update 07-Dec-07