**News**

Abigail Brown has accepted a two-year postdoctoral fellowship at the Edmond J Safra Center for Ethics at Harvard University. As a part of their "Project on Institutional Corruption" she will be writing a book on the evolution of the audit profession in the US.

David Michayluk convened the inaugural UTS Market Microstructure Workshop at the Reserve Bank Coombs Centre in March. The workshop was the focus of the visit of Maureen O’Hara and David Easley from Cornell University. Eight papers, each with two discussants, were presented over two days. There were over 40 attendees from UTS, UNSW, University of Sydney, UC Berkeley, Bond University, ANU, University of Tasmania, University of Adelaide and University of Melbourne as well as industry participants from Westpac, Deutsche Bank, GMO, APRA, LTS Market Making/Kokomo Capital, Citibank, and the Capital Markets CRC.

In January, David Goldbaum became an elected member of the Advisory Council of the Society for Computational Economics (three year term).

**Visitors**

Nicolas Treich, 5 February to 27 April  
Toulouse School of Economics, Directeur de Recherche INRA, Toulouse, France  
*Research Interests*: Benefit-cost Analysis, Risk Theory and Environmental Economics

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.

Stephen Satchell, 21 March to 21 April  
Trinity College, Cambridge, UK  
*Research Interests*: Econometrics, finance, risk measurement and utility theory.

Leonardo Morales-Arias, 5 April to 20 May  
Kiel Institute for the World Economy, Germany  
*Research Interests*: Asset pricing; asset volatility; exchange rate and inflation modelling.

Louis-Philippe Rochon, 5 April to 7 May  
Laurentian University, Canada  
*Research Interests*: Dollarization; Endogenous money; Globalisation; New consensus; Post-Keynesian economics

**Upcoming Seminars**

<table>
<thead>
<tr>
<th>Date</th>
<th>Seminarist</th>
<th>Institution</th>
<th>Topic</th>
</tr>
</thead>
<tbody>
<tr>
<td>7-April</td>
<td>Dick Stapleton</td>
<td>University of Manchester</td>
<td>The Demand for Options</td>
</tr>
<tr>
<td>14-April</td>
<td>Ron Kaniel</td>
<td>Duke University</td>
<td>TBA</td>
</tr>
<tr>
<td>19-April</td>
<td>Ser-Huang Poon</td>
<td>University of Manchester</td>
<td>Economic Implications of Extraordinary Movements in Stock Markets</td>
</tr>
<tr>
<td>21-April</td>
<td>Ilan Guedj</td>
<td>University of Texas at Austin</td>
<td>TBA</td>
</tr>
<tr>
<td>28-April</td>
<td>Allaudeen Hameed</td>
<td>National University of Singapore</td>
<td>Industries and Stock Return Reversals</td>
</tr>
<tr>
<td>3-May</td>
<td>Doug Foster</td>
<td>Australian National University</td>
<td>TBA</td>
</tr>
</tbody>
</table>

**QMF2010**

11 – 18 December 2010  
*Focus*: Variable Annuities, Stochastic Volatility, Portfolio Optimisation, Transaction Costs, Energy and Emissions Trading and other areas of Quantitative Finance

For further information see the QMF2010 conference website at: www.qfrc.uts.edu.au/qmf


E Platen and R Rendek, 2009, Exact scenario simulation for selected multi-dimensional stochastic processes, *Communications on Stochastic Analysis*, 3 (3), 443-465.


P Docherty, Keynes’ General Theory, the Quantity Theory of Money and Monetary Policy, in T Cate (ed.), *Keynes’ General Theory: Seventy-five Years Later*, Edward Elgar, (forthcoming).


J Collins, Immigrants in Rural and Regional Australia: new arrivals and older legacies, Seminar, National Institute for Rural and Regional Australia, ANU, March 2010.


G Menzies, Threshold pricing in a noisy world, (with T Henckel and D Zizzo), Seminar, ANU, March 2010.


If you would like to contribute an item to FERN contact Lakmali.Dias@uts.edu.au

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