



Edinburgh, Scotland, 21 - 23 March 1999

Joint Inquire UK and Inquire Europe Seminar

- Richard O. Michaud, Acadian Asset Management, Boston
Efficient Asset Management
- Olivier Ledoit, Andersen Graduate School of Management, UCLA
An Improved Covariance Matrix for Portfolio Selection and Factor Estimation
- Mark Britten-Jones, London Business School
Portfolio Optimization and Bayesian Regression
- Vandad Ghiassi, Baring Asset Management
Optimised Backtesting using an APT Risk Model and Signal-Based Alphas
- Edward Fishwick, Franklin Portfolio Associates
Unexpectedly Large or Frequent Downside Events in Active Tracking Error Portfolios
- Norman String and Nicholas Taylor, University of Manchester
Time Diversification: an Empirical Investigation
- Outing
Unexpectedly Large or Frequent Downside Events in Active Tracking Error Portfolios
- Bernard Dumas, HEC, Paris
The Effect of EMU on Capital Allocations: an Equilibrium Approach
- Pierre Hillion, Insead, Paris
The Relevance of Currency Risk in the EMU
- Robert Schwob, Style Investment Research Associates, London
Style and Style Factors within and across Europe
- Andrea Beltratti, University of Turin
The EURO: Its Effects on Expected Returns and Asset Allocation