



Lausanne, Switzerland, 30 - 31 March 1998

Joint Seminar Inquire Europe and Inquire UK

First day: Quantitative Approaches to Credit Risk and Asset Management

- **Managing International Portfolios when Currency risk is Priced and Time-Varying** Bruno Gerard, Marshall School of Business, University of Southern California
- **Performance Attribution and Style Analysis: from Mutual Funds to Hedge Funds** David A. Hsieh, Fuqua School of Business, Duke University
- **Stock Market Dynamics** Rob Bauer, ABP
- **On the Term Structure of Default Premia in the Swap and LIBOR markets** Bruno Solnik and Pierre Collin Dufresne, HEC School of Management B
- **Moody's Quant Approach for Rating Funds** Gus Harris and David Vriesenga, Moody's Investors Service

Second day: Reputation, return and risk

- **Investment Bank Reputation and Takeovers** Ayo Salami, City University Business School, London
- **Investment Bank Reputation and Initial Public Offerings** Carel Huijgen and Lucas Kolff, Faculty of Economics, Department of Finance, University of Groningen
- **The Profitability of Style Rotation Strategies** Mario Levis and Manolis Liodakis, City University Business School, London
- **New Evidence on Price and Volatility Effects of Stock Option Introductions** Rezaul Kabir, Department of Business Administration, University of Tilburg
- **Macroeconomic Sources of Risk in the Eurobond Market** Andrew Clare and Stephen Thomas, ISMA Centre, The University of Reading