



London, 29 June - 2 July 1997

First Joint Seminar of the Q-Group, Inquire UK, and Inquire Europe

International Applications of Quantitative Techniques

- **Does a Large Minimum Price Variation Encourage Order Exposure? Evidence of Large Order Option Values on the Paris and Toronto Exchanges**
Lawrence Harris, University of Southern California
- **Stock Index and Price Dynamics in the UK and USA: New Evidence from Single Technical Trading Rules and Statistical Analysis**
Stephan Taylor, Lancaster University
- **Analyst Opinion and Social Pressure in the UK Securities Market**
William Forbes and Werner de Bondt, Manchester University and University of Wisconsin-Madison
- **Testing International Real Estate Strategies**
Kees Koedijk, University of Maastricht
- **Downside Risk and Volatility**
Stephen Satchell and David Damant, Cambridge University and Credit Suisse
- **Hedging Bonds Subject to Credit Risk**
Frank S. S. Skinner, University of Reading
- **Heath/Jarrow/Morton or Hull/White? An Empirical Study of Valuation Models for Interest Rate Derivatives**
Wolfgang Bhhler, University of Mannheim
- **A Re-Examination of the Benefits of Emerging Markets**
Philippe Jorion and William Goetzmann, University of California, Irvine and Yale University
- **Can the Q-Group, Inquire Europe and Inquire (UK) Cooperate Better?** Panel chaired by: Jan Overmeer, Inquire (Europe), AEGON Beleggingen Nederland
- **Investment Styles, Market Anomalies and Global Stock Selection**
Richard O. Michaud, Acadian Asset Management
- **The Global or Local Debate and the Design of Active Equity Strategies**
Edward Fishwick and Jason MacQueen, QUANTEC/Alpha Strategies
- **Accounting Valuation, Market Expectation, and the Book-to-Market Effect**
Richard Frankel and Charles M.C. Lee, University of Michigan and Cornell University
- **Valuation of the Firm Under Uncertainty, Towards an Explanation of the Size and Book-to-Market Factors**
Peter Pope, Lancaster University
- **Are Common Swings in International Stock Returns Justified by Subsequent National Output Fluctuations?**
Bernard Dumas, HEC, Jouy-en Josas
- **One European Equity Market: Fact or Fiction?**
Andrew Rudd and Stan Beckers, BARRA

