

INSTITUTE FOR QUANTITATIVE INVESTMENT RESEARCH
AUTUMN CONFERENCE INQUIRE EUROPE

Heidelberg, Germany, 23-25 October 1994

Program

Monday, 24 October 1994

8.00 - 9.00 a.m.	Breakfast
9.00 - 10.15 a.m.	Quantative and Computational Innovation in Investment Management D.J. Leinweber, First Quadrant
10.15 - 10.45 a.m.	Refreshment Break
10.45 - 11.15 a.m.	The Search for Evidence of Chaos in FTSE-100 daily returns P.L. Varson, Concordia University, Montreal
11.15 - 11.45 p.m.	Nonlinear Dynamics in Real-time Equity Market Indices: Evidence from the UK L. Copeland, University of Stirling
11.45 - 12.15 p.m.	Discussion Papers Varson and Copeland
12.15 - 3.00 p.m. 2.45 p.m.	Recess (a buffet lunch will be served) Coffee will be available in the conference area
3.00 - 3.45 p.m.	International Equity Investment with Selective Hedging Strategies B.G. Resnick, Indiana University
3.45 - 4.30 p.m.	Currency and International Equity Exposure R. Layard-Liesching, Pareto Partners
4.30 - 5.15 p.m.	Optimal Currency Hedging of International Bond Portfolios C. Giraldi and V. Maggiolini, Banca Commerciale Italiana
5.30 p.m.	Cocktail Reception There will not be a social program on Monday evening

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Tuesday, 25 October 1994

8.00 - 9.00 a.m.	Breakfast
9.00 - 9.45 a.m.	Revolution in Economics Opens New Frontiers in Portfolio Management B. Olsen, Olsen & Associates
9.45 - 10.30 a.m.	Emerging Equity Markets: Predictability and Uncertainty Bourguignon, CCF
10.30 - 11.00 a.m.	Refreshment Break
11.00 - 11.45 a.m.	Time-varying Multibeta Risks and Swedish Asset Returns Löflund, Swedish school of Economics and Business Administration
11.45 - 0.30 p.m.	Accounting for Stock-return Dynamics with a Macrofactor APT/factor-ARCH model Hiemstra, University of Strathclyde
0.30 - 1.00 p.m.	Business Meeting Inquire Europe
1.00 - 2.30 p.m.	Recess (a buffet lunch will be served at 1.00 p.m.)
2.30 - 3.15 p.m.	The Impact of Firm-specific News on Implied Volatilities C.F. Vorst, Erasmus University, Rotterdam
3.15 - 4.00 p.m.	Beating the S&P500: A Dynamic Application of Marginal Conditional Stochastic Dominance Shalit, Ben Gurion University of the Negev