Research School of Finance, Actuarial Studies and Applied Statistics
2016 Summer Camp

Day 1: Wednesday, 30th November

8.30 am  Bus Departs for Murramarang Resort
           ANU

12.00 pm  Lunch
           Poolside

1.00 pm   Welcome Message
           Beagle Room

            Combined Session 1
            Beagle Room
            Speaker: Professor Espen Eckbo, Dartmouth College
            Presentation Title: Corporate Takeovers and Economic Efficiency

2.30 pm   Afternoon Tea
           Poolside

3.00 pm   Parallel Session 1

            Finance Session
            Myrtle Room
            Presenter: Dr Limin, University of Adelaide
            Paper Title: The Impact of Short-Selling Pressure on Corporate Employee Relations
            Discussant: Professor Bohui Zhang, University of New South Wales

            Statistics & Actuarial Studies Session
            Beagle Room
            Presenter: Dr Shawn Treier, Australian National University
            Paper Title: Estimating the Number of Latent Classes

            Presenter: Mr Can Jin, Bond University
            Paper Title: On the Occupation Times in a Delayed Sparre Andersen Risk Model with Exponential Claims

4:30 pm   Accommodation Check-in and Free Time

7.00 pm   Dinner
           Poolside

After Dinner Trivia Night
           Beagle Room
Day 2: Thursday, 1st December

8.00am  Breakfast  
Restaurant

9.00 am  Combined Session 2  
Beagle Room  
Speaker: Professor Harold Mulherin, University of Georgia  
Presentation Title: How Has the Corporate Takeover Market Changed Over Time?

10.30 am  Morning Tea  
Poolside

11.00 am  Parallel Session 2  
Finance Session  
Myrtle Room  
Presenter: Dr Steven Riddiough, University of Melbourne  
Paper Title: Business Cycle Risk in Currency Markets  
Discussant: Professor Antje Berndt, Australian National University

Statistics & Actuarial Studies Session  
Beagle Room  
Presenter: Dr Zhuo Jin, University of Melbourne  
Paper Title: Some Problems in Dividend Optimization and Debt Management

Presenter: Dr Francis Hui, Australian National University  
Paper Title: Joint Selection in Mixed Models Using Regularized PQL

12.30 pm  Lunch  
Poolside

1.30 pm  Parallel Session 3

Finance Session  
Myrtle Room  
Presenter: Dr Chang Mo Kang, University of New South Wales  
Paper Title: Ownership Structure and Synergistic Takeover: Implications on Corporate Governance  
Discussant: Professor Harold Mulherin, University of Georgia

Statistics & Actuarial Studies Session  
Beagle Room  
Presenter: Alison Visser, Guardian Actuarial  
Presentation Title: Actuarial Applications in Human Services

Presenter: Dr Tao Zou, Australian National University  
Paper Title: Assessing Beijing’s PM2.5 Pollution: Severity, Weather Impact, APEC and Winter Heading
Day 2: Thursday, 1st December (Continued)

3.00 pm  Afternoon Tea
          Poolside

3.30 pm  Free Time

7.00 pm  Dinner
          Restaurant

Day 3: Friday, 2nd December

8.00am  Breakfast and Checkout
          Restaurant

9:00am  Combined Session 3
          Beagle Room
          Speaker: Professor William Cleveland, Purdue University
          Presentation Title: The DeltaRho Project: Data Science for Analysis of Big Data
          and High Computational Complexity of Analytic Methods

10:30 am  Morning Tea
          Poolside

11:00am  Parallel Session 4

          Finance Session
          Myrtle Room
          Presenter: Dr Kun Li, Australian National University
          Paper Title: Privatization, Distortions and Productivity
          Discussant: Professor John Asker, UCLA

          Beagle Room
          Statistics & Actuarial Studies
          Presenter: Dr Michael Stewart, University of Sydney
          Presentation Title: Some Non-Standard Theory for Mixture Detection, with Some Applications

12:30pm  Lunch
          Poolside

1.00 pm  Bus Departs for Canberra
          Entrance to Murrarang Resort