Day 1 – Monday 1 December

8.30 am  Bus: Canberra to Murramarang Resort

12.00 pm Poolside  Arrive Murramarang Resort
Lunch

1.00 pm Beagle Room  Welcome Message

Combined Session 1 - Actuarial
Professor Stephane Loisel, Institute of Actuarial Science and
Finance, University Claude Bernard
Topics: Enterprise Risk Management and the Chartered
Enterprise Risk Actuary designation

3.15 pm Poolside  Afternoon Tea

3.45 pm  Parallel Session 1
Myrtle Room
Finance
Speaker: Dr Juan Sotes-Paladino, University of Melbourne
Discussant: Professor Norman Schürhoff, HEC
Paper: Riding the Bubble with Convex Incentives

Beagle Room
Statistics & Actuarial Studies
Kaye Fallick, YourLifeChoices magazine
Topic: Ageing Australia: what crisis, what burden?

Dr Heng Lian, Nanyang Technological University
Topic: Sparse Reduced-rank Regression for Varying-
Coefficient Models

7.00 pm Poolside  Dinner

After Dinner Beagle Room  Trivia Night
Day 2 – Tuesday 2 December

8.00 am  Breakfast Restaurant

9.00 am Beagle Room  
Combined Session 2 - Statistics  
Professor Rob Hyndman, Monash University  
Topic: Visualizing and forecasting hierarchical and grouped time series

11.00 am Poolside  
Morning Tea

11.30 am  
Parallel Session 2  
Myrtle Room  
Finance  
Speaker: Dr Kelly Liu, Australian National University  
Discussant: Professor Renee Adams, University of New South Wales  
Paper: Is government bailout good news for bank dependent firms: micro-evidence from TARP?

Beagle Room  
Statistics & Actuarial Studies  
Professor Stephane Loisel, Institute of Actuarial Science and Finance, University Claude Bernard  
Topic: A game-theoretic approach to non-life insurance markets  
Speaker: Ming-Yen Cheng, National Taiwan University  
Topic: Forward variable selection for sparse ultra-high dimensional varying coefficient models

1.00 pm Poolside  
Lunch

2.00 pm  
Parallel Session 3  
Myrtle Room  
Finance  
Speaker: Dr Lixiong Guo, University of New South Wales  
Discussant: Professor Joseph Fan, Chinese University of Hong Kong / The Australian National University  
Paper: Do Cross-border Mergers and Acquisitions Import Insider Trading?

Beagle Room  
Statistics & Actuarial Studies  
Professor Richard Madden, University of Sydney  
Topic: TBA  
Dr Anastasios Panagiotelis, Monash University  
Topic: Pair Copula Constructions for Multivariate Data
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<tr>
<td>3.30 pm</td>
<td>Poolside Afternoon Tea</td>
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<td>4.00 pm</td>
<td>Beagle Room</td>
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<td></td>
<td>Session: TBA</td>
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<td>4.00 pm</td>
<td>Free Time</td>
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<td>7.00 pm</td>
<td>Restaurant Dinner</td>
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**Day 3 – Wednesday 3 December**

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<tr>
<td>8.00 am</td>
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**9:00 am Beagle Room**

**Parallel Session 4**

**Myrtle Room**

**Finance**

*Speaker:* Dr Talis Putnins, University of Technology, Sydney  
*Discussant:* Professor Tom George, University of Houston  
*Paper:* Welfare Costs of Informed Trade

**Beagle Room**

**Statistics & Actuarial Studies**

Dr Helen Johnson, QSuper  
*Topic:* Lifecycle investing

Professor Eric Stone, North Carolina State University  
*Topic:* TBA

**11.00 am Beagle Room**

**Combined Session 3 - Finance**

Professor Sumit Agarwal, National University of Singapore  
*Topic:* The role of corruption in banking and real estate markets

**12.30 pm Poolside**

Lunch

**1.30 pm**

Bus: Murrarang Resort to Canberra