Sunday 29 November
2.00 pm – 5.00pm
Doctoral Symposium (ANUCBE Lecture Room)
PhD student presentations

6.00 pm
Dinner

Day 1 – Monday 30 November

8.30 am
Bus: Canberra to Murrarangar Resort

12.00 pm Poolside
Arrive Murrarangar Resort
Lunch

1.00 pm – 2.30 pm Beagle Room
Welcome Message

Combined Session 1
Speaker: Bruce Chapman (ANU) (Tim to introduce)
Topic: Confessions of a naïve policy adviser

2.30 pm Poolside
Afternoon Tea

2.45 pm – 3.45 pm
Parallel Session 1
Myrtle Room
Finance
Speaker: Ding Ding (ANU)
Paper: Belief Dispersion and Investment Composition
Discussant: Doug Foster (University of Sydney)

Beagle Room
Statistics & Actuarial Studies (Borek to introduce)
Speaker: Yanan Fan, UNSW
Topic: Bayesian inference for non-crossing quantiles

3.45 pm – 6.30 pm
Free Time

6.30 pm Poolside
Dinner

After Dinner Beagle Room
Trivia Night
Day 2 – Tuesday 1 December

8.00 am  Breakfast Restaurant

9.00 am  Beagle Room  Combined Session 2 - Finance
Speaker: Utpal Bhattacharya (HKUST)
Topic: The Dark Side of Finance

10.30 am  Poolside
Morning Tea

11.00 am – 12.00 noon  Parallel Session 2
Myrtle Room
Finance
Speaker: Nhan Le (University of Mannheim)
Discussant: Meijun Qian (ANU)
Paper: Local Bankruptcy and Geographic Contagion in the Bank Loan Market

Beagle Room
Statistics / Actuarial Studies (Tim to Introduce)
Speaker: Hadyn Bernau, Cobern
Topic: Lifetime personal financial planning - the causeway

Speaker: Victor Bajanov, Quantum (Tim to Introduce)
Topic: TBA

12.00 noon – 1.00 pm  Parallel Session 3
Myrtle Room
Finance
Speaker: Alexander Vadilyev (ANU)
Discussant: Joseph Fan (ANU)
Paper: Corporate saving and dissaving decisions in different cash-flow regimes

Beagle Room
Statistics / Actuarial Studies (Janice to introduce)
Speaker: Jeanine Houwing-Duistermaat, Leiden University
Topic: Omics data in medicine: Statistical issues in integrative analysis

1.00 pm  Poolside
Lunch

2.00 pm – 3.00pm  Parallel Session 4
Myrtle Room
Finance
Speaker: Pedro Barroso (UNSW)
Discussant: Fangjian Fu (Singapore Management University)
Paper: Markowitz optimization: correcting past out-of-sample errors
Beagle Room
**Statistics / Actuarial Studies** *(Grace to Introduce)*
*Speaker:* Robert Clark, University of Wollongong
*Topic:* Weighted, un-weighted and smoothly-weighted regression modelling of survey data

3.00 pm Poolside
3.30 pm – 6.30 pm
6.30 pm Restaurant

Afternoon Tea
Free Time
Dinner

Day 3 – Wednesday 2 December

8.00 am Breakfast  Restaurant

9.00 am – 10.00am Beagle Room
**Parallel Session 5**
**Myrtle Room**
**Finance**
*Speaker:* Andrew Detzel (University of Denver)
*Discussant:* Federico Nardari (University of Melbourne)
*Paper:* Monetary Policy Surprises, Investment Opportunities, and Asset Prices

**Beagle Room**
**Statistics / Actuarial Studies** *(Chong it to introduce)*
*Speaker:* Jacki Li, Macquarie University
*Topic:* On risk-neutral valuation of reverse mortgages

10.00 am – 11.am Beagle Room
**Combined Session 3 – Statistics** *(Anton to introduce)*
*Speaker:* Diane Cook, Monash University
*Topic:* Visualisation in big data analysis: Constructing useful plots, using interactivity, incorporating inference

11.30 pm Poolside
12.30 pm

Lunch

Bus: Murramarang Resort to Canberra