





## **QUANTITATIVE FINANCE RESEARCH CENTRE**

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The History of the Quantitative Methods in Finance Conference Series. 1992 - 2007

Carl Chiarella and Eckhard Platen

## **Abstract**

This report charts the history of the Quantitative Methods in Finance (QMF) conference from its beginning in 1993 to the 15<sup>th</sup> conference in 2007. It lists alphabetically the 1037 speakers who presented at all 15 conferences and the titles of their papers.

## **Quantitative Methods in Finance Conference Series**

The Quantitative Methods in Finance 2007 Conference (QMF2007), held in Sydney on 12-15 December 2007, represents a milestone in the development of quantitative finance both in Australia and internationally. QMF2007 marks the 15<sup>th</sup> anniversary of the conference that was originally established by Eckhard Platen as a series of workshops at the Australian National University in Canberra. QMF was initially attended mainly by local academics and practitioners with some international participation. Key developments in quantitative finance, such as those in interest-rate term structure modelling with presenters including Sondermann, Musiela, Brace and Miltersen, featured in early workshops. In 1997 Eckhard joined UTS where the strong support from the School of Finance and Economics and the growing impact of the meeting allowed the workshops to develop into a much larger conference with an expanded group of international keynote speakers. Plenary speakers at OMF2007 reflect the international stature that the conference has now attained: Yacine Ait-Sahalia, Alan Brace, Robert Elliott, Robert Fernholz, Chris Heyde, John van der Hoek, Farshid Jamshidian, Mark Joshi, Jan Kallsen, Masaaki Kijima, Goran Peskir, Alex Novikov, Wolfgang Schmidt, Michael Sorensen, Marc Yor, Thaleia Zaripholopolou and Xun-Yu Zhou. The standing of the conference is further evidenced by the fact that an increasing number of quality submissions to QMF cannot be accepted because of the limited capacity of the conference.

The first four conferences were organized at the Australian National University in Canberra. When the 5<sup>th</sup> QMF conference came to UTS in 1997 we made it rather special by presenting it in three parts: starting in Sydney, followed by Cairns with the final part held in Canberra. This conference assembled an exceptional number of world experts. The 10<sup>th</sup> conference, held in 2002, was also rather special since it had two parts: starting in Cairns and finishing in Sydney. The other QMF conferences have been located in Sydney. This booklet lists the speakers with their participation at the 15 conferences and the titles of their talks.

Across 15 conferences, including QMF2007, 1037 lectures have been presented by presenters from 44 countries. Many world leaders in the area of quantitative finance have taken the floor and several path breaking results were presented for the first time at QMF conferences. Many delegates have participated on an almost regular basis including John van der Hoek with 13 appearances, Robert Elliott with 11 meetings attended and Chris Heyde with 10 QMF presentations.

We would like to thank our own institution and the Quantitative Finance Research Centre (QFRC) at the University of Technology, Sydney for their continuing support. Furthermore, we would like also to express our thanks to the various sponsors we had over the years, including Stiftungsfonds Deutsche Bank, Standard and Poors, Commonwealth Bank of Australia, Springer Verlag and the journal *Quantitative Finance*, who have all helped in attracting an increasing audience. Particular thanks go to our Conference Administrators over the years, including Yvonne Gray, Susan King, Michelle Manion, Kate Matthews, Katrin Platen, Andrea Schnauffer and Susanna Smith. They put a great deal of effort and pride into the organization of each of the 15 meetings. Finally, we wish to thank all participants and support staff, including those at the various venues, for helping us to make the QMF conference series a continuing success.

Carl Chiarella and Eckhard Platen

Knut Aase, 2005

Jorgen Aase Nielsen, 1998

Michael Aitken, 1995

Yacine Aït-Sahalia, 2007

Farid AitSahlia, 1998

Claudio Albanese, 1997, 2000, 2004, 2006

Jamie Alcock, 2007

Carole Alexander, 2006

Aurélien Alfonsi, 2007

David Allen, 1997,1998

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Jack Penm, 2000, 2001

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James Primbs, 2003

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Mathias Reimer, 1997

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Paul Rider, 1998

Andrew Rieck, 1997

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Andrea Roncoroni, 2001-2003

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## Michael Kelly

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#### **Catriona March**

Westpac Bank, Sydney, Australia
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University Sydney, Australia GARCH or Posterior Volatility? An Alternative Approach to Volatility Smile Modeling

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University Alberta, Edmonton, Canada Financial Signal Processing

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University of New South Wales, Sydney, Australia
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Australian National University, Canberra, Australia Fractal Models in Finance

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