



School of Finance and Applied Statistics
ANU



Centre for Mathematics and
its Applications
ANU



Financial Integrity and Research
Network

2006 SYMPOSIUM ON CREDIT RISK, EXTREME VALUES, AND ACTUARIAL STUDIES

Thursday 9 March & Friday 10 March 2006

Rydges Lakeside Canberra, London Circuit, Canberra

THE SCHOOL OF FINANCE & APPLIED STATISTICS

The School of Finance and Applied Statistics is part of the College of Business and Economics at The Australian National University (ANU). The School has responsibility for undergraduate teaching for both introductory finance and quantitative courses and for later year students specializing in applied statistics, business statistics, corporate finance, financial management, investments and actuarial studies.

The School offers an extensive complement of graduate coursework programs in the key disciplines of actuarial studies and techniques, statistics and applied and theoretical finance concepts.

URL: <http://ecocomm.anu.edu.au/fas>

CENTRE FOR MATHEMATICS AND ITS APPLICATIONS

The Centre for Mathematics and its Applications (CMA) is part of the Mathematical Sciences Institute at ANU. The CMA has the primary function of a research institute in the mathematical sciences, fulfilling both national and international roles in that capacity. The CMA is Australia's representative in the International Mathematical Science Institutes (IMSI), the international consortium which includes all the world's major mathematical science research institutes. The CMA also cooperates with the Australian Mathematical Sciences Institute (AMSI).

The CMA publishes a series of research monographs and has extensive series of mathematical and statistical research reports.

URL: <http://wwwmaths.anu.edu.au/CMA>

FINANCIAL INTEGRITY RESEARCH NETWORK

FIRN is directed towards innovation in the integrity and efficiency of Australia's financial system. It addresses pressing problems and threats associated with this key component of Australia's infrastructure. FIRN brings together a multi-disciplinary network involving 12 Australian universities,

featuring internationally renowned academics in a unique collaborative research effort which spans the conventional disciplinary boundaries of Accounting and Auditing; Actuarial Science; Applied Statistics; Computational Methods; Corporate Finance; Corporate Governance; Financial Econometrics; Financial Economics; Financial Mathematics; Funds Management; Market Microstructure; and Stochastic Analysis. FIRN's vision is to harness the considerable strengths of Australia's internationally renowned finance and economics researchers to match the research focus and scale of other major international financial centres and establish Australia as the Asia-Pacific hub in a global alliance of centres of financial research excellence.

URL: <http://www.firn.net.au>

THE SEMINAR

A national conference on cutting-edge developments in credit risk, value at risk and extreme value theory, with contributions from acknowledged world leaders.

REGISTRATION

Registration is free but places are limited. Attendance includes lunch, morning and afternoon teas. Closing date for Registration: 20 February, 2006. **NUMBERS ARE LIMITED. PLACES WILL BE ALLOCATED SHORTLY AFTER REGISTRATIONS CLOSE, AND YOU WILL BE NOTIFIED OF THE OUTCOME OF YOUR REGISTRATION.**

TIME

Thursday, 9 March: 9 AM – 5:45 PM
Friday, 10 March: 9 AM – 4:45 PM

ONLINE INFORMATION

<http://wwwmaths.anu.edu.au/events/extremerisk06/>

KEY NOTE SPEAKERS

Professor Paul Embrechts
Swiss Federal Institute of Technology, Zurich
Dr. Marek Rutkowski
Warsaw University of Technology, Warsaw
Professor Paul Kofman
University of Melbourne, Melbourne
Dr. Emiliano Valdez
University of New South Wales, Sydney
Professor David Dickson
University of Melbourne, Melbourne

**REGISTRATION FORM FOR
EXTREME RISK SEMINAR**

Thursday 9 & Friday 10 March 2006

PLEASE SEND BY 20 FEBRUARY, 2006 TO:

Ms Jennifer Hunt
School of Finance and Applied Statistics
Crisp Building (No 26)
College of Business & Economics
The Australian National University
ACTON ACT 0200

Phone: 02 6125 4508

OR FAX TO: 02 6125 0087

Name: (As you would like to appear on name tag. Please PRINT)

Position: _____

Company: _____

Address: _____

Telephone (BH): _____

Fax (BH): _____

EMAIL: _____