

11 September 2015

Chair: Professor Michael Dempsey

Opening

9:00 to 9:10

Professor Tim Fry

Head of School of Economics, Finance and Marketing, RMIT University

Session 1

9:10 to 9:50

Professor Kevin Davis

- Australian Centre of Financial Studies
- The University of Melbourne
- Monash University

Topic: *Issues Arising from the Murray Inquiry*

9:50 to 10:30

Mr. Salvatore Ferraro

Founder , Evidente

Topic: *Why are animal spirits dormant? Bridging the gap between the theory and practice of hurdle rates.*

Morning Tea

Session 2

Chair: Dr Farzad Alavi Fard

10:50 to 11:30

Dr James Cummings

Macquarie University

Topic: *Regulatory capital requirements and capital buffers: An examination of the Australian banking sector*

11:30 to 12:10

Dr Laurence Irlicht

Executive Directors, IFM Investors

Topic: *Fast Recursive Portfolio Optimization*

Lunch

Session 3

Chair: Professor Jing Shi

1:00 to 1:40

Professor Douglas Foster

University of Sydney

Topic: *Delegation, trust and defaulting in retirement plans: Perspectives from managers and members*

1:40 to 2:20

Mr. Graeme Bibby

Chief Investment Officer, AIA Australia

Topic: *Optimising Insurance Investment Portfolios for Asset Liability and Capital Requirements*

Afternoon Tea

Session 4

Chair: Dr Laurence Irlicht

2:45 to 3:25

Professor Petko Kalev

University of South Australia

Topic: *Price Fluctuation, Price Discovery and Computerized Strategic Trading in Volatile Markets*

3:25 to 4:05

Mr. Andrew Gruskin

Founder, Omega Global Investors.

Topic: *Escaping VBA*

Conference Close

4:15 to 6:00

Drink at Oxford Scholar Hotel