ANNOUNCEMENT

Second International Conference
of the Centre for Research in Finance
IMI Group

Rome, Italy, September 2-3, 1991

Papers to be presented by:

Giovanni Barone-Adesi - University of Alberta
Stan Beckers - Barra International
Michael J. Brennan - University of California, Los Angeles
George M. Constantinides - University of Chicago
Cheol S. Eun - University of Maryland
Robert Geske - University of California, Los Angeles
Sanford J. Grossman - University of Pennsylvania
John Hull - University of Toronto
Farshid Jamshidian - Merryll Lynch Capital Markets
Hayne E. Leland - University of California, Berkeley
Andrew W. Lo - Massachusetts Institute of Technology
Francis A. Longstaff - Ohio State University
A. Craig MacKinlay - Massachusetts Institute of Technology
Stephen A. Ross - Yale University
Stephen M. Schaefer - London Business School
William F. Sharpe - Stanford University
Suresh M. Sundaresan - Columbia University
Robert E. Whaley - Duke University
Jeffrey C. Williams - Stanford University

FOR DETAILS ABOUT THE PROGRAM PLEASE CONTACT:

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Cheng-few Lee and Shafiqur Rahman, Co-Editors, invite academicians and practitioners to submit papers for the upcoming research monograph, ADVANCES IN MUTUAL FUND AND PENSION FUND RESEARCH. The research monograph will be published as ADVANCES IN QUANTITATIVE ANALYSIS OF FINANCE AND ACCOUNTING, Volume 3 (a research annual published by JAI Press Inc.). The research papers may be theoretical, empirical or application. Almost any area concerning the mutual fund and pension fund can be considered.

All papers will be reviewed anonymously by the members of the Editorial Review Board. Those interested in submitting a paper should send four copies of it to:

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Manuscripts must be submitted in quadruplicate with a cover page showing title, author name(s) and affiliation(s), and work phone number(s). The first page of text should begin with the title only. A short one-paragraph abstract of no more than 100 words must be included. Manuscripts must be typed double-spaced on one side of the page. Underline only words or phrases that are to be italicized; do not underline headings or subheadings, or use boldface type. All sections of the paper, beginning with the introduction and ending with a conclusion or summary, must be numbered with Roman numerals. Subsection headings must be lettered A, B, C, etc.

The manuscript should explain its relation to other research in the field, especially recently published material. References cited in the text should be noted by the last name(s) of the author(s) followed by the publication year enclosed in parentheses without punctuation: Smith (1988). When a particular page, section, or equation is referred to, the reference also should be placed within parentheses: (Smith and Jones (1988), p. 222), (Green (1988a), eq. 3).

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Finance Association Meetings

Association française de finance
International Conference in Finance
Dates: July 1–3, 1991
Place: Louvain-la-Neuve, Belgium
Deadline for program participation: February 28, 1991
Contact: Michel Levasseur or Aimable Quintart, Université Catholique de Louvain, Institut d’Administration et de Gestion, Avenue de l’Espinette, 16, 1348 Louvain-la-Neuve, Belgium.

European Finance Association
Place: Rotterdam, The Netherlands
Deadline for program participation: April 5, 1991
Contact: A. G. Z. Kemna, Erasmus University Rotterdam, Department of Finance, P.O. Box 1738, 3000 DR Rotterdam, The Netherlands.

Northern Finance Association
Dates: September 20–22, 1991
Place: Montreal, Canada
Deadline for program participation: June 1, 1991
Contact: Vijay Jog, Carleton University, School of Business, Ottawa, Canada K1S 5B6.

Financial Management Association
Dates: October 9–12, 1991
Place: Chicago, IL
Deadline for program participation: January 15, 1991
Contact: David A. Walker, Financial Management Association, University of South Florida, College of Business Administration, Tampa, FL 33620.

Southern Finance Association
Dates: November 20–23, 1991
Place: Key West, FL
Deadline for program participation: February 22, 1991
Contact: William C. Hunter, Federal Reserve Bank of Atlanta, 104 Marietta St., N.W., Atlanta, GA 30303.

Association of Managerial Economists
Dates: January 3–5, 1992
Place: New Orleans, LA
Deadline for program participation: July 1, 1991
Contact: Mark Hirschey, University of Kansas, School of Business, Lawrence, KS 66045.

Southwest Finance Association
Dates: March 4–7, 1992
Place: San Antonio, TX
Deadline for program participation: September 9, 1991
Contact: James Kolari, Texas A&M University, Finance Department, College of Business Administration, College Station, TX 77843.

Midwest Finance Association
Dates: March 26–28, 1992
Place: Chicago, IL
Deadline for program participation: September 15, 1991
Contact: Frank Reilly, University of Notre Dame, College of Business Administration, Notre Dame, IN 46556–0399.