Performance Measurement, Persistence and Skills

A one day conference organised by
The Financial Econometrics Research Centre and the Investment Management Association
Friday April 11th
Cass Business School
106 Bunhill Row, EC1Y 8TZ, London

Provisional Programme

9.15-9.45	Registration and Coffee
9.45-9.50	Introduction: Mark Salmon (FERC) and Gordon Midgley (IMA)
9.50-10.30	Performance Persistence of Pension Fund Managers Ian Tonks (University of Bristol)
10.30-11.10	Hedge Fund Performance 1990-2000, Do the Money Machines Add Value? Harry Kat; (Cass Business School)
	Coffee
11.40-12.20	Omega Risk, Return and Persistence Con Keating (The Finance Development Centre)
12.20-1.00	New Test Statistics for Market Timing with Applications to Emerging Markets Alessio Sancetta and Steve Satchell (University of Cambridge)
	Lunch
2.00-2.45	Performance Persistence in UK Equity Funds Tim Giles, T.Wilsdon and T.Worboys (Charles River Associates)
2.45-3.30	Market Efficiency and the Persistence of Unit Trust Performance Mark Rhodes (University of Aberystwyth)
	Tea/Coffee
4.00-4.45	Performance Persistence in Mutual Funds Davis Blake (Birkbeck) and Allan Timmerman (UCSD)
4.45-6.00	Reception

There will be a charge of £150 to cover speaker costs, papers, lunch and refreshments for non-academic participants. Prior registration using the form overleaf is required as space is limited.

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Reigistration Form:

Name:……………………………………………………..

Organisation…………………………………………………………………

Address:…………………………………………………………………………………

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Telephone:………………………………………….

Email:…………………………………………………………………………..

Cheques for £150 should be made payable to City University and sent to

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