



**UTS:  
BUSINESS**



## Call for Abstracts

**To Submit Abstracts - visit [www.bfs2012.com](http://www.bfs2012.com) and click the abstract submission open link**

## NEWS

### ABSTRACT SUBMISSION EXTENDED

We have received feedback from some members of the Bachelier Finance Society that the previous submission deadline for the 7th World Congress was too tight, given that the conference is in June next year. So although we have already received many submissions of high quality, we would like to provide the opportunity to submit a presentation abstract until the extended submission deadline of 15 January 2012.

### Bachelier Finance Society 7th World Congress

The Seventh World Congress of the Bachelier Finance Society will be held June 19-22, 2012 in Sydney. This is the premier event in the international quantitative and mathematical finance calendar, attracting hundreds of participants every two years.

**Venue:**  
Hilton Hotel, Sydney



**Presentation Abstract Submission Deadline  
15th January 2012**

#### Plenary Speakers Include

Jérôme Detemple, Hans Föllmer,  
Jean Jacod, David Lando,  
Fabio Mercurio, Shige Peng,  
Ronnie Sircar, Xun Yu Zhou

#### Pre-Conference Practitioner Workshops

Quantitative Aspects of Counterparty Risk  
(Bielecki, Cesari, Crépey)  
Quantitative Risk Management  
(McNeil)  
Long Dated Insurance and Pension Contracts  
(Biagini, Embrechts, Filipovic, Jaschke, Norberg, Platen, Stahl)

#### Scientific Advisory Committee

Akahori, Carmona, Cont, Elliott, Filipovic, Gatheral, Hughston, Hurd, Jeanblanc, Musiela, Rogers, Runggaldier, Shreve

### SYDNEY 2012



**REGISTRATION FOR BFS2012 IS OPEN**  
To find out more information about the event or to register visit [www.bfs2012.com](http://www.bfs2012.com)



## Quantitative Methods in Finance - QMF 2012

Organised jointly with BFS 7th World Congress as one event  
Hilton Hotel Cairns, 26th - 30th June



**Plenary Speakers Include:** Abergel, Akahori, Ait-Sahalia, Bielecki, Björk, Carmona, Cesari, Cont, Davis, Delbaen, Eberlein, Elliott, Embrechts, Filipovic, Frittelli, Gatheral, Grasselli, Hughston, Hurd, Imkeller, Jaschke, Jeanblanc, Kardaras, Kijima, Madan, McNeil, Musiela, Nikeghbali, Norberg, Overbeck, Rogers, Runggaldier, Rutkowski, Schachermayer, Schmock, Schweizer, Shreve, Stahl, Teichmann

**Bruti-Liberati Lecture:** F.Biagini

**Local Organising Committee:** Platen, Chiarella, Schlögl

**Book for both conferences and receive a 20% discount off the QMF registration fee**

### CAIRNS 2012



**REGISTRATION FOR QMF2012 IS OPEN**  
To find out more information about the event or to register visit [www.bfs2012.com/qmf](http://www.bfs2012.com/qmf)

For more information about both conferences and to submit abstracts please visit [www.bfs2012.com](http://www.bfs2012.com)