

Conference Announcement & Call for Papers

The Department of Finance in the Faculty of Business and Economics at the University of Melbourne is pleased to continue its annual conference series:

Finance Down Under: Building on the Best from the Cellars of Finance March 15-17, 2012

Submissions are invited that embody the best in current theory and empirical advances for the regular Friday sessions. In addition, papers are invited for the special symposium session on Saturday devoted to new research on stock return momentum.

The Friday sessions will be open to papers from all areas in Finance.

The Saturday special session will continue to build around vintage work that has inspired advances and withstood the test of time. This year we honor the 20 years of research sparked by the Jegadeesh and Titman classic, **"Returns to buying winners and selling losers: Implications for stock market efficiency"**.

Keynote participants this year will be **Kenneth French, Mark Grinblatt, Tobias Moskowitz and Sheridan Titman**.

In all, 17 competitive paper slots are available. 3-nights conference accommodation will be provided. In addition, each overseas presenter will be reimbursed with up to A\$1150 towards flight costs; each domestic presenter will be reimbursed with up to A\$150 towards flight costs. To ensure the highest quality interaction, overall attendance may be capped.

We invite you to join us, March 15-17, 2012 in delightful late-summer Melbourne. A program outline and further details are available at the conference website <http://www.fdu2012.org>

The conference registration fee will include all sessions and functions. For partners and guests, a limited number of social-only registrations will also be available. The deadline for submissions is **October 21, 2011**. Authors of selected papers will be notified by December 1, 2011.

Please email your submissions to AnnMaree Murray at FDUpapers@gmail.com

Organizing Committee: Neal Galpin, Spencer Martin, Jordan Neyland and Stefan Petry
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Members of the Conference Selection Committee include:

Renée Adams	The University of Queensland
AnupAgrawal	University of Alabama
Thomas Bates	Arizona State University
Simon Benninga	Tel Aviv University

Utpal Bhattacharya	Indiana University
Peter L. Bossaerts	California Institute of Technology
Stephen Brown	New York University
David A. Chapman	Boston College
Peter Christoffersen	University of Toronto
Susan Christoffersen	University of Toronto
Lauren H. Cohen	Harvard Business School
Diane Denis	University of Pittsburgh
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Murray Z. Frank	University of Minnesota
Michael Gallmeyer	University of Virginia
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Kris Jacobs	University of Houston
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Craig MacKinlay	Wharton University of Pennsylvania
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Terrance Odean	University of California, Berkeley
Emilio Osambela	Carnegie Mellon University
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Jeffrey Pontiff	Boston College
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UdayRajan	University of Michigan
Adam V. Reed	University of North Carolina Chapel Hill
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Michael Schill	University of Virginia
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Mark Seasholes	Hong Kong University of Science and Technology
Clemens Sialm	The University of Texas at Austin
Tom Smith	The Australian National University
Melvyn Teo	Singapore Management University
Heather Tookes	Yale University
Garry Twite	The Australian National University
Ralph Walkling	Drexel University
Mitch Warachka	Singapore Management University
Russ Wermers	University of Maryland
David Yermack	New York University
Joe Zhang	Singapore Management University