



# Prize Winners

## of the 20<sup>th</sup> Australasian Finance and Banking Conference

### **BARCLAY'S GLOBAL INVESTORS PRIZE**

*AUD\$10,000 for the best paper on  
Capital Markets or Funds  
Management and Mutual Funds with  
a focus on the Asia Pacific*

**Paper Title:** The Investment Behavior of Buyout Funds: Theory and Evidence

**Author:** Alexander Ljungqvist – New York University

**Co-authors:** Matthew Richardson – New York University  
Daniel Wolfenzon – New York University

### **AUSTRALIAN SECURITIES EXCHANGE PRIZE**

*AUD\$1,000 for the best paper  
presented on derivatives or  
quantitative finance*

**(2 Winners)**

**1. Paper Title:** Nonparametric American Option Pricing

**Author:** Jamie Alcock – University of Queensland

**Co-authors:** Trent Carmichael – University of Queensland

**2. Paper Title:** On recovery and intensity's correlation - a new class of credit risk models

**Author:** Raquel Gaspar – Technical University Lisbon

**Co-authors:** Irina Slinko – Swedbank AB

### **SIRCA RESEARCH PRIZE**

*AUD\$2,500 for the best paper which  
has used SIRCA Data*

**(2 Winners)**

**1. Paper Title:** Measuring Closing Price Manipulation

**Author:** Carole Comerton-Forde – University of Sydney

**Co-authors:** Talis Janis Putnins – University of Sydney

**2. Paper Title:** Bubbles and Buyers: are Individual Investors the Culprits?

**Authors:** Julia Henker and Thomas Henker – The University of New South Wales