



## 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** - Merrill 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:

PROF. EMILIO BARONE  
ISTITUTO MOBILIARE ITALIANO  
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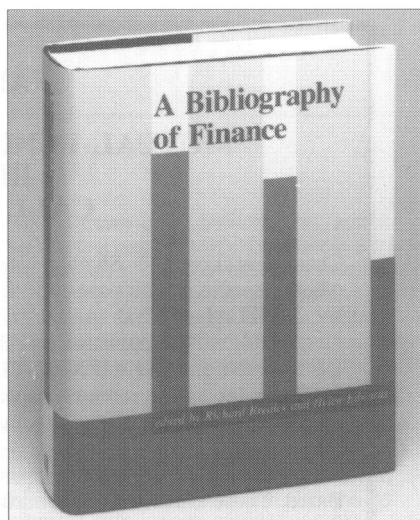
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The manuscript should explain its relation to other research in the field, especially recently published material. References cited in the text should be noted by the last name(s) of the author(s) followed by the publication year enclosed in parentheses 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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Ross, S. A. "Return Risk and Arbitrage." In *Risk and Return in Finance*, Vol. 1, I. Friend and J. L. Bicksler, eds. Cambridge, MA: Ballinger (1977).

## **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**

Dates: August 29–31, 1991

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.

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