

UCSD Graduate School of International Relations and Pacific Studies sponsors financial management seminars

August 16, 1988

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UCSD GRADUATE SCHOOL OF INTERNATIONAL RELATIONS AND PACIFIC STUDIES SPONSORS SEMINAR FOR MONEY MANAGERS

The Graduate School of International Relations and Pacific Studies at the University of California, San Diego will sponsor the first in a series of seminars on financial management, August 23-25 at the Rancho Bernardo Inn, 17550 Bernardo Oaks Drive, Rancho Bernardo.

The first seminar, Executive Education Program for Money Managers, is designed specifically for Japanese money managers responsible for decisions about investment, diversification and strategic planning. The topics will be: Diversification and Active Portfolio Management, APT (Arbitrage Pricing Theory) and CAPM (Capital Asset Pricing Model), Volatility and Program Trading, Politics and Financial Markets, Market Mechanisms and Strategic Behavior, Pension Funds and Mortgage-Backed Securities.

Japanese participants will include Tokyo Securities, Chuo Trust Bank, Mitsui Trust and Banking, New Japan Securities, Sumitomo Trust and Banking, NKU Investment Management, Kangyo Kakumaru Investment Management, Dai-Ichi Kangyo Bank, Japan Securities Research Institute, Sumitomo Life Insurance, Daiwa Securities, Nippon Life Insurance Co., Nomura Securities, LTCB Investment Management and Japan Bond Research Institute. New York participants will include Long-Term Credit Bank, Sumitomo Bank Capital Markets, Daido International, Inc. and Nikko Research Center.

The seminar faculty include:

-- Yakov Amihud, associate professor of management, Recanati School of Business Administration, Tel Aviv University and visiting professor at the Graduate School of Business Administration, New York University

-- Zvi Bodie, professor of finance, School of Management, Boston University

-- Stephen Brown, professor of finance, Graduate School of Business Administration, New York University

-- Robert Engle, professor of economics, UCSD

-- Yasushi Hamao, assistant professor of finance, IR/PS, UCSD

-- Takeo Hoshi, assistant professor of economics, IR/PS, UCSD

-- Alex Kane, professor of finance and economics, IR/PS, UCSD

-- Alan Marcus, associate professor of finance, School of Management, Boston University

-- John McMillan, professor of economics, IR/PS, UCSD

-- Richard Roll, Allstate Professor of Finance, Anderson Graduate School of Management, UCLA

-- Stephen Ross, Sterling Professor of Economics and Finance, Yale University

-- Michael Rothschild, professor of economics and division dean of social sciences, UCSD

-- Donald J. Smith, assistant professor of finance and economics, School of Management, Boston University

The registration fee for this course is \$3,000. All materials are included, however, airfare and lodging are additional. Lunch each day and dinner on the first and last day of the program are included in the registration fee. For more information call the UCSD Graduate School of International Relations and Pacific Studies, (619) 534-6074.

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