

Financial Markets and Portfolio Management

Swisscanto Award for the Best Professional Paper 2007



Left to right: Thomas Vock (President of the Swiss Society for Financial Market Research), Laureates Alexei G. Orlov and Steven L. Beach, Gérard Fischer (CEO of the Swisscanto Holding AG) and Manuel Ammann (Editor of FMPM).

The Swisscanto Award for the Best Professional Paper 2007 was presented to Steven L. Beach and Alexei G. Orlov for their article “An Application of the Black–Litterman Model with EGARCH-M-Derived Views for International Portfolio Management” published in

Financial Markets and Portfolio Management, Vol. 21, No. 2, 2007, pp. 147-166.

The award ceremony took place on the occasion of the 11th Conference of the Swiss Society for Financial Market Research on April 11, 2008, in Zurich.

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FMPM Best Paper Award 2007



Left to right: Thomas Vock (President of the Swiss Society for Financial Market Research), Laureate Christina E. Bannier and Manuel Ammann (Editor of FMPM).

The FMPM Best Paper Award 2006
was presented to Christina E. Bannier for her article
“Heterogeneous Multiple Bank Financing: Does it Reduce Inefficient
Credit-Renegotiation Incidences?”
published in

Financial Markets and Portfolio Management, Vol. 21, No. 4, 2007, pp. 445-470.

The award ceremony took place on the occasion of the 11th Conference of the Swiss Society for Financial Market Research on April 11, 2008, in Zurich.