

Financial Markets and Portfolio Management

Swisscanto Award for the Best Professional Paper 2008



Left to right: Thomas Vock (President of the Swiss Society for Financial Market Research), Laureate Martin Wallmeier, Gérard Fischer (CEO of the Swisscanto Holding AG) and Manuel Ammann (Editor of FMPM).

The Swisscanto Award for the Best Professional Paper 2008 was presented to Reinhold Hafner and Martin Wallmeier for their article “Optimal investments in volatility” published in

Financial Markets and Portfolio Management, Vol. 22, No. 2, 2008, pp. 147-167.

The award ceremony took place on the occasion of the 12th Conference of the Swiss Society for Financial Market Research on April 3, 2009, in Geneva.

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FMPM Best Paper Award 2008



Left to right: Thomas Vock (President of the Swiss Society for Financial Market Research), Laureates Eric Bentzen and Allan Zebedee, and Manuel Ammann (Editor of FMPM).

The FMPM Best Paper Award 2008
was presented to Allan A. Zebedee, Eric Bentzen,
Peter R. Hansen and Asger Lunde for their article
“The Greenspan years: an analysis of the magnitude and speed of
the equity market response to FOMC announcements”
published in

Financial Markets and Portfolio Management, Vol. 22, No. 1, 2008, pp. 3-20.

The award ceremony took place on the occasion of the 12th Conference of the Swiss Society for Financial Market Research on April 3, 2009, in Geneva.