Financial Markets and Portfolio Management

Swisscanto Award for the Best Professional Paper 2006

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

The Swisscanto Award for the Best Professional Paper 2006
was presented to Cécile Le Moigne and Patrick Savaria for their article
"Relative Importance of Hedge Fund Characteristics"
published in

Financial Markets and Portfolio Management, Vol. 20, No. 4, 2006, pp. 419-441.

The award ceremony took place on the occasion of the 10th Conference of the Swiss Society for Financial Market Research on March 30, 2007, in Zurich.

Swisscanto

Financial Markets and Portfolio Management

FMPM Best Paper Award 2006

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

The FMPM Best Paper Award 2006
was presented to Wolfgang Aussenegg and Tatiana Miazhynskaia for their article
"Uncertainty in Value-at-risk Estimates under Parametric and Non-parametric Modeling"
published in

Financial Markets and Portfolio Management, Vol. 20, No. 3, 2006, pp. 243-264.

The award ceremony took place on the occasion of the 10th Conference of the Swiss Society for Financial Market Research on March 30, 2007, in Zurich.