

MACQUARIE UNIVERSITY  
DIVISION OF ECONOMIC & FINANCIAL STUDIES  
**DEPARTMENT OF STATISTICS CELEBRATION OF RESEARCH 2006**

(A ‘\*’ before a name indicates that the speaker is a full-time PhD student who is not a member of staff.)

**Programme**

- 1.1 Andrzej Kozek - On 'A rule of thumb not only for gamblers', Kelly criterion and optimal portfolio building.
  - 1.2 \*Karol Binkowski - Pricing of European option in Variance Gamma framework.
  - 1.3 Nino Kordzakhia - Pricing of exotic options.
  - 1.4 \*Alex Moore - A comparison of “Random Walk” and “EM” algorithms for Discrete Choice Mixed Logit model estimation.
  - 1.5 David Bulger - A matrix bound problem arising in quantum computational Hessian estimation.
  - 1.6 Malcolm Hudson and David Warton - Importance of parameterisation to the distribution of likelihood-ratio 2-sample tests of count data.
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- 2.1 Graham Wood and \*Fabien Huard - Searching for evidence of sequential protein folding.
  - 2.2 Peter Petocz - The life of a mayfly nymph.
  - 2.3 Ayse Bilgin - The relative impact of a vegetarian diet on BMI in a selected group of Australian children.
  - 2.4 Frederick Wong - Sparse Inverse Covariance Matrix Selection via maximum likelihood.
  - 2.5 Tania Prvan - Thin film model selection in a stochastic setting.
  - 2.6 Jun Ma - On a regression approach to mixture models.
  - 2.7 Sibba Gudlaugsdottir - Optimisation, the EM algorithm and a problem in genetics.
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- 3.1 \*Duangdaw [Yui] Sirisatien - Feeding for maximum lean growth does not always maximise profitability: A simulation study.
  - 3.2 Kehui Luo - Dengue Hemorrhagic Fever in Songkla.
  - 3.3 \*Sangdao Wongsai - Statistical Analysis for Waterborne Hazards to Human Health.
  - 3.4 Julian Leslie - Report on Survey of Problem Gamblers.
  - 3.5 \*Zhixin Liu - Patterns of radiotherapy delivery in lung cancer patients: a retrospective study and validation of a Markov Model of re-treatment.
  - 3.6 Barry Quinn - A deceptively difficult estimation problem.