
NAKE Bulletin 01-11, 29 October 2001

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1. NAKE WORKSHOP

10-14 December 2001 NAKE organises its 16th workshop at Wageningen International Conference Centre. Lecturers are:

Russel Cooper (Boston University)

Christian Gollier (Université de Toulouse)

Susanne Lohmann (UCLA)

Paul Ruud (University of California, Berkeley)

For more information and registration, see the NAKE homepage:
<http://fewcal.kub.nl/nake/forthcomingws.htm>

Note that we cannot make a hotel reservation if you register after November 8!

2. PHD POSITIONS UVA - ABP

The Universiteit van Amsterdam (UvA) and the Pension Fund for Dutch Civil Servants (Algemeen Burgerlijk Pensioenfonds, ABP) are looking for candidates for two Ph.D. positions. The topic of both research projects is in the area of financial engineering, in particular the utilization of financial markets to provide income guarantees in future pensions in the Netherlands. There are two projects, both closely related to the developments in this sector. [Project I: Reproduction of Defined Benefit-guarantees for Defined Contribution-pension systems; Project II: Construction of synthetic index-linked assets in an Asset Liability Management context]. We are looking for recent graduates in economics or econometrics, with a sufficient quantitative background. The successful candidate will have an interest in macroeconomics, finance, and pensions. The Ph.D. students will get a position as "assistent-in-opleiding" at the

Universiteit van Amsterdam, and will spend part of their time at the ABP offices in Heerlen.

For more information and a detailed description of the projects, please contact Professor Frank de Jong (UvA, fdejong@fee.uva.nl) or Dr Eduard Ponds (ABP, e.ponds@abp.nl, 06-53787272).