Research Funding

Special UNSW Grant

Year	Research Topic & Grant	Amount
2008	*UNSW Australian School of Business Awards*: Modelling Spot Electricity Prices, jointly with V. Hooper and J. Reeves.	$20,000

ARC Discovery Project Grant

Year	Research Topic & Grant	Amount
2007, 2008, 2009	*A. R. C. Discovery Project Grant* (DP0770719), "Managing E-Business Security using Ontology-Based Multi-Agent Systems", jointly with P. K. Ray, N. Parameswaran, R. Jamieson, L. M. Lewis.	$95,000 $55,000 $80,000

Special UNSW Grant

Year	Research Topic & Grant	Amount
2006	*UNSW Goldstar Awards*: Ontology-Based Multi-Agent Systems - A New Paradigm for Managing Online e-Finance Systems, jointly with P. K. Ray, R. Jamieson, and L. M. Lewis.	$30,000

ARC Research Network

Year	Research Topic & Grant	Amount
2004-2009	*Financial Integrity Research Network (RN0460246)* – Member of a group securing a seed grant from the Australian Research Council http://www.firn.net.au/network/index.html#a	$1.75M

Special UNSW Grant

Year	Research Topic & Grant	Amount
2004	*UNSW Goldstar Awards*: Linkages in Speculative Prices and Global Asset Allocation	$30,060

Large ARC Research Grants

Year	Research Topic & Grant	Amount
2001, 2002, 2003	*Large A. R. C. Research Grant* (A00103864), "Dynamic Evolution of the Term Structure of Interest Rates", jointly with Prof. C. Chiarella	$48,760 $44,000 $49,000
2000, 2001, 2002	*Large A. R. C. Research Grant* (A10010022), "The Time Variation of Beta Coefficients Implied by Prices of Derivative Securities", jointly with Prof. C. Chiarella	$44,000 $45,000 $47,000

Small ARC Research Grant

Year	Research Topic	Amount
1999	"Time Variation of Financial Market Risk Premia in Different Economies", Jointly with Prof. C. Chiarella.	$13,000
1998	"Modelling the Australian Forward Exchange Premium in a Markov-State Switching Framework", Jointly with Prof. C. Kearney	$10,500
1997	"Application of Theory and Solutions of Forward-Backward Stochastic Differential Equations in the Valuation of American Contingent Claims", Jointly with Prof. C. Chiarella, Ms. N. El-Hassan	$13,500

Private Industry Research Grant

Year	Research Topic	Amount
1997	*Australian Stock Exchange Research* Grant, "Price Volatility As A Determinant of Volume of Options Traded", Jointly with Prof. C. Chiarella	$12,000

Special Research Grants

Year	Research Topic	Amount
1998	*Special Research Grant, The University of New South Wales*, "Estimation of the Unobserved Diffusion Process for Interest rate in the Heath-Jarrow-Morton Framework"	$4,000
1998	*Faculty of Business Research Grant*, "Time variation of Beta Coefficients implied by prices of Derivative Securities", Jointly with Prof. C. Chiarella	$10,000
1996	*Faculty Research Grant*, "Forward-Backward Stochastic Differential Equations and the Valuation of Contingent Claims with General Payoff Functions in Stochastic Interest Rate / Stochastic Volatility Environment", Jointly with Prof. C. Chiarella, Ms. N. El-Hassan	$10,000
1996	*Internal Large Research Grant* (Featured in Newsmaker section of Anchor (22 April - 5 May, 1996), "Volatility Structure of Interest Rate Markets", Jointly with Prof. C. Chiarella	$25,000
1995	*Faculty Research Grant*, "Asset Price Dynamics", Jointly with Prof. C. Chiarella, Dr. A. Khomin	$15,000
1994	*Macarthur Research Board Award* (University of Western Sydney), "The Effects of Volume on Australian Dollar Currency Prices", Jointly with J. Batten	$ 4,250