



sirca

Philip Brown Prize for Best Published Paper in 2014

CALL FOR PAPERS – SUBMISSION DEADLINE WEDNESDAY 10 JUNE 2015

SIRCA proudly sponsors the Philip Brown Prize to recognise the significant contribution of Philip Brown in the establishment of SIRCA and the work he did in developing databases used for finance and accounting research. The Philip Brown Prize award recognises the best published paper from an A* journal in the previous calendar year using SIRCA data and is awarded through recommendation from senior scholars around Australia and New Zealand. This year the winner of the Philip Brown Prize for 2014 will be announced at Accounting & Finance Association of Australia & New Zealand (AFAANZ) July 5-7 in Hobart, Tasmania.

SIRCA requires submissions to include a full PDF version of the paper that provides details of the journal in which the paper was published. We are seeking papers of excellent quality to be submitted for this award. The winner will be determined by the best paper published with an A (or above) ranking journal.

SIRCA would like to recognize the joint winners of the Philip Brown Prize for Best Published Paper in 2013:

Terrence Hendershott and Ryan Riordan for their co-authored paper, '*Algorithmic Trading on the Market for Liquidity*', *Journal of Financial and Quantitative Analysis*, Vol. 48, No. 4, Aug. 2013

Michael Souček and Neda Todorova for their co-authored paper '*Realised volatility transmission between crude oil and equity future market: A multivariable HAR approach*', *Energy Economic*, Vol. 40, Nov. 2013

Please submit papers to callforpapers@sirca.org.au by Wednesday 10 June 2015 to be considered for the 2014 Philip Brown Prize.

The MRC has the following academic members:

Kevin Davis (Chairman, Member of the SIRCA Limited Board)

Henk Berkman (University of Auckland)

Carole Comerton-Forde (University of Melbourne)

Mardi Dungey (University of Tasmania)

Robert Faff (University of Queensland)

Ray da Silva Rosa (University of Western Australia)

Petko Kalev (University of South Australia)

Dave Michayluk (University of Technology Sydney)