

## Robert J. Bianchi

### CONTACT DETAILS

Tel: +61-7-3864 1349  
Fax: +61-7-3864 1500  
Email: [r.bianchi@qut.edu.au](mailto:r.bianchi@qut.edu.au)

### EDUCATION

Queensland University of Technology, Brisbane,  
Australia.

\* Ph.D., Finance. *Thesis: Hedge Funds and Long Term Investors: Are the Returns Worth the Risk?* Expected 2006

\* M.Bus.(Res.) *Thesis: Hedge Funds: Biases and Style* 2003

Securities Institute of Australia, Brisbane, Australia

\* Graduate Diploma in Applied Finance and investments 1994

Griffith University, Brisbane, Australia.

\* B.Comm (major in Economics) 1989

### RESEARCH INTERESTS

Portfolio Selection, Investment Style Analysis, Fund  
Manager Performance, Momentum, Foreign Exchange.

### TEACHING INTERESTS

Finance, Economics, Risk Management.

### WORKING PAPERS

Hedge Fund Survivor Premium (co-author M. Drew)

The Linear/nonlinear Relationships in Traditional Asset Classes (co-authors A.Clements and M. Drew)

The Linear/nonlinear Relationships between Hedge Funds and Traditional Asset Classes (co-authors A. Clements and M.Drew)

### TEACHING EXPERIENCE

Queensland University of Technology

\* Casual Lecturer for MBA programme (Economics) 2005-2006

\* Casual Lecturer & Tutor for Finance 2. 2003-2006

\* Casual Lecturer and Tutor for Finance 1 2002

\* Tutor for Data Analysis 2003

Securities Institute of Australia

\* Casual lecturer in multiple subjects 1994-2006

ACADEMIC SERVICE	Postgraduate-representative, School of Economics and Finance Student Advisory Committee			
PUBLICATIONS & CONFERENCE PRESENTATIONS	<p>A Test of Momentum Trading Strategies in Foreign Exchange Markets: Evidence from the G7 (co-authors M.Drew and J.Polichronis)  <i>* 2004 Australian Conference of Economists, Sydney, Australia</i>  <i>* 2005 Mid-West Finance Conference, Milwaukee, U.S.A.</i>  <i>* Accepted in Global Business and Economics Review 7(2-3), 155-179.</i></p> <p>Analysing Hedge Fund Styles using the Gap Statistic (co-authors M.Drew, M. Veerarahavan and P. Whelan)  <i>* 2005 Global Finance Conference, Dublin, Ireland, June</i>  <i>* 2005 Australian Conference of Economists, Melbourne, Australia, Sep</i></p>			
COMPUTING EXPERIENCE	Excel VBA, MATLAB, EViews, SPSS			
PROFESSIONAL EXPERIENCE	Highland Capital Management Portfolio Manager	2003-2006		
	Venitia Pty Ltd Portfolio Manager	1997-2002		
	Queensland Treasury Corporation, Brisbane, Australia Portfolio Manager	1990-1997		
HONORS & AWARDS	QUT Faculty of Business, Faculty Research and Development Committee Award for the most prestigious published paper by a higher degree research student.	2005		
REFERENCES	<table border="0" style="width: 100%;"> <tr> <td style="width: 50%; vertical-align: top;"> Assoc. Prof. Michael Drew  Tel:+61-7-3864 1481  Email: m.drew@qut.edu.au  QUT address stated above </td> <td style="width: 50%; vertical-align: top;"> Dr. Adam Clements  Tel:+61-7-3864 2525  Email: a.clements@qut.edu.au  QUT address as above </td> </tr> </table> <p style="margin-top: 20px;"> Assoc. Prof. Madhu Veeraraghavan  Tel:+61-3-9905 2432  Email:madhu.veeraraghavan@buseco.monash.edu.au  Department of Accounting and Finance  Monash University  Caulfield Campus, Victoria, 3800.  Australia </p>		Assoc. Prof. Michael Drew Tel:+61-7-3864 1481 Email: m.drew@qut.edu.au QUT address stated above	Dr. Adam Clements Tel:+61-7-3864 2525 Email: a.clements@qut.edu.au QUT address as above
Assoc. Prof. Michael Drew Tel:+61-7-3864 1481 Email: m.drew@qut.edu.au QUT address stated above	Dr. Adam Clements Tel:+61-7-3864 2525 Email: a.clements@qut.edu.au QUT address as above			
CITIZENSHIP	AUSTRALIA			