



# JOIM Conference Series

March 12 – 14, 2017

Westin San Diego Hotel

400 West Broadway, San Diego CA

*Legacy of Jack Treynor, the Future of Active Management and China Investing*

## **Sunday, March 12th**

*Attire: Coat and Tie*

5:30pm Reception - Crystal Foyer  
6:00pm Dinner - Crystal I Ballroom  
7:00pm Welcome Remarks H. Gifford Fong  
2016 Harry Markowitz Award Announcement - Dick Michaud, New Frontier Advisors  
  
7:15pm *Legacy of Jack Treynor* Andrew Lo, MIT; Harry Markowitz, Harry Markowitz Co.; Gifford Fong, JOIM and Marty Leibowitz, Morgan Stanley

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## **Monday, March 13th**

*Attire: Business Casual*

8:00am - 9:00am Breakfast - Crystal II Ballroom

### [Session I- The Future of Active Management](#)

9:00am - 10:15am **Speaker:** Ron Kahn, Blackrock  
The Future of Investment Management  
**Discussant** Matthew Lyberg, Acadian Asset Management

10:15am - 10:45am *Break*

10:45am - 12:00pm **Speaker:** Vineer Bhansali, LongTail Alpha, LLC  
How to Beat the Machines Before They Beat You  
**Discussant** Vitali Kalesnik, Research Affiliates

12:00pm - 1:45pm *Lunch (at leisure)*  
1:45pm - 2:00pm *Ice Cream Break*

2:00pm - 3:00pm **Speaker:** Harry M. Markowitz, Harry Markowitz Co.  
A Conversation with Jack Treynor

3:00pm - 3:30pm *Break*

3:30pm - 5:00pm **Panel Presentation** Johannes Zhou, CIC; Anjun Zhou, Mellon Capital; Jason Hsu ,  
Rayliant Global Advisors and Rui Zhao, Blackrock  
**Moderator** Hong Yan, Shanghai Advanced Institute of Finance (SAIF),  
Shanghai Jiao Tong University

5:00pm *Reception - Crystal Foyer*

## **Tuesday, March 14th**

7:30am - 8:30am Breakfast - Crystal II Ballroom

### **Session II - China Investing**

8:30am - 9:45am **Speaker:** Jiang Wang, Massachusetts Institute of Technology  
Chinese Capital Markets: An Empirical Overview  
Rui Zhao, Blackrock

9:45am - 10:15am *Break*

10:15am - 11:30am **Speaker:** Hong Yan, Shanghai Advanced Institute of Finance (SAIF),  
Shanghai Jiao Tong University  
Hedge Funds in China  
**Discussant:** Binbin Guo, Vanguard

11:30am - 12:30pm *Lunch (at leisure)*

12:30pm - 12:45pm *Ice Cream Break*

12:45pm - 2:00pm **Speaker:** Jennifer Carpenter and Robert Whitelaw, New York University  
The Real Value of China's Stock Market  
**Discussant:** Jason Hsu , Rayliant Global Advisors

2:00pm - 2:30pm *Break*

2:30pm - 3:45pm **Speaker:** John B. Guerard, Jr., McKinley Capital Management, LLC  
Data Mining Corrections Testing in Global and Chinese Stocks  
**Discussant:** Bruce Lehman, University of San Diego