JOIM Conference Series - Agenda
October 2 - 4, 2011
The Ritz Carlton - Boston Common
10 Avery Street , Boston, MA 02111

Sunday, October 2nd

5:30pm	***Reception, The Studio***	
6:00pm	***Dinner, Ballroom***	
7:00pm	***Welcome Remarks***	
7:15pm	***Keynote Speaker:***	Stephen Blyth, Harvard Management Company *The Quant Delusion: Financial Engineering in the Post-Lehman Dodd-Frank Landscape*

Monday, October 3rd - Neuroeconomics

8:00am - 9:00am ***Breakfast, The Studio*** ***- Sponsored by McGraw-Hill Professional***

General Sessions, The Ballroom

Master of Ceremony: Andrew W. Lo, MIT Sloan School of Management

9:00am - 10:15am	**Speaker:**	David Laibson, Harvard University
	Topic:	*The Age of Reason: Financial Decisions over the Life-Cycle with Implications for Regulation*
	Discussant:	Tim Adler, Windham Capital Management, LLC
10:15am - 10:45am	***Break***	
10:45am - 12:00pm	**Speaker:**	Terry Burnham, Chapman University
	Topic:	*Caveman Economics: The Biological and Evolutionary Logic of Human Nature*
	Discussant:	Margaret S. Stumpp, Quantitative Management Associates
12:00pm - 1:30pm	***Lunch (at leisure)***	
1:30pm - 2:00pm	***Ice Cream Break***	***- Sponsored by Moody's Research Lab***
2:00pm -3:15pm	**Speaker:**	Martin Nowak, Harvard University
	Topic:	*Evolution of Cooperation*
	Discussant:	Lisa Goldberg, MSCI, Inc.
3:15pm - 3:45pm	***Break***	
3:45pm - 5:00pm	**Speaker:**	Joshua B. Tenenbaum, Massachusetts Institute of Technology
	Topic:	*Modeling Human Learning and Common-Sense Reasoning as Probabilistic Inference*
	Discussant:	Sanjiv Das, Santa Clara University
5:00pm	***Reception, The Studio***	

Sunday Dinner: Coat & Tie
General Sessions: Business Casual Attire

Tuesday, October 4th - Market Microstructure

8:00am - 9:00am *Breakfast, The Studio*

General Sessions, The Ballroom

Master of Ceremony: Sanjiv Das, Santa Clara University

9:00am - 10:15am	**Speaker:**	Jim Gatheral, Baruch College, CUNY
	Topic:	*Optimal Order Execution*
	Discussant:	Sharon Hill, Delaware Investments
10:15am - 10:45am	***Break***	
10:45am - 12:00pm	**Speaker:**	Terrance Hendershott, University of California, Berkeley
	Topic:	*High-Frequency Trading and Price Discovery*
	Discussant:	*Richard Michaud, New Frontier Advisors, LLC*
12:00pm - 1:00pm	***Lunch (at leisure)***	
1:00pm - 1:15pm	***Ice Cream Break***	
1:15pm - 2:30pm	**Speaker:**	Ananth Madhavan, BlackRock, Inc.
	Topic:	*Exchange-Traded Funds, Market Structure and the Flash Crash*
	Discussant:	Frank Jones, San Jose State University
2:30pm - 2:45pm	***Break***	
2:45pm - 4:00pm	**Speaker:**	Robert Almgren, Quantitative Brokers
	Topic:	*Optimal Trading with Stochastic Liquidity and Volatility*
	Discussant:	Mark Mueller, Alpha Simplex Group, LLC

Next Conference:
March 11 - 13, 2012
The Ritz Carlton
San Francisco, CA