



JOIM Conference Series

September 21 - 23, 2014

DoubleTree by Hilton Sonoma Wine Country Hotel

Data Science, Institutional & Personal Investing

Sunday, September 21st

Attire: coat and tie

5:30pm *Reception, Ballroom Foyer*
6:00pm *Dinner, Salon IV*
7:00pm *Welcome Remarks* H. Gifford Fong
7:15pm *Keynote Speaker:* Arthur Laffer, Laffer Associates
The Wealth of States

Monday, September 22nd

Attire: business casual

7:45am - 8:45am *Breakfast, Cotati /Bodega Room*

General Session, Salon I, II, & III - Data Science

8:45am - 9:00am Moderator: Sanjiv Das

9:00am - 10:15am *Speaker:* Vasant Dhar, New York University
Data Science and Prediction
Discussant: Peter Lee, AlphaSimplex Group, LLC

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

10:45am - 12:00pm *Speaker:* Tim Loughran, University of Notre Dame
Measuring Readability in Financial Disclosures
Discussant: Tal Sansani, American Century Investments

12:00pm - 1:30pm *Lunch (at leisure)*

1:30pm - 2:00pm *Ice Cream Break* *Sponsored by KPMG, LLP*

2:00pm - 3:15pm *Speaker:* Nancy Wallace, University of California, Berkeley
Endogenous Financial Norms in Financial Networks
Discussant: Roger Stein, Massachusetts Institute of Technology

3:15pm - 3:45pm *Break* *Sponsored by StateStreet Global Exchange (SSGX)*

3:45pm - 5:00pm *Speaker:* David Leinweber, Berkeley National Laboratory
Event Driven Trading and the "New News"
Discussant: Ronald Kahn, BlackRock

5:00pm *Reception & Wine Tasting Event*
Upper Patio

*Your packet may not contain all presentation material. We will email you when it becomes available on our website.

Tuesday, September 23rd

8:00am - 9:00am *Breakfast , Cotati /Bodega Room*

General Session, Salon I, II, & III - Institutional & Personal Investing

9:00am - 10:15am ***Speaker:*** Vineer Bhansali, PIMCO
By the Numbers: 10 Things my Hobbies have Taught Me About Investing

Discussant: Jing Zhang, Moody's Analytics

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

10:45am - 12:00pm ***Speaker:*** Mark Kritzman, Windham Capital Management, LLC
The Components of Private Equity Performance: Implications for Portfolio Choice

Discussant: Jim Quinn, CalPERS

12:00pm - 1:00pm *Lunch (at leisure)*

1:00pm - 1:30pm *Ice Cream Break*

1:30pm - 2:45pm ***Speaker:*** Ananth Madhavan, BlackRock
Understanding ETF Price Dynamics

Discussant: Craig French, WBI Investments

2:45pm - 3:00pm *Break*

3:00pm - 4:15pm ***Speaker:*** Jose Menchero, MSCI
Efficiently Combining Multiple Sources of Alpha

Discussant: Margaret Stumpp, Quantitative Management Associates

Spring 2015 JOIM Conference
April 26 - 28, 2015
La Jolla, CA

www.joimconference.com