

# JOIM Conference Series

## Spring, 2006 Program Agenda

*Suggested Attire:* - Sunday Dinner - coat & tie, all other activities - business casual

### Sunday, March 26<sup>th</sup>

- 5:30 pm Reception & Dinner (Stanford East)  
*Sponsored by Standard and Poors*
- 8:00 pm Welcome Remarks
- 8:15 pm **Great Moments in Financial Economics: The Hidden History**  
*Speaker:* Mark Rubinstein, UC Berkeley

### Monday, March 27<sup>th</sup>

- 7:30 am Continental Breakfast (India Suite)
- 9:00 am General Session (Stanford Ballroom)  
**Equilibrium Simulation**  
*Speaker:* William F. Sharpe, Stanford University  
*Discussant:* Martin Leibowitz, Morgan Stanley
- 10:15 am Refreshment Break (Stanford Foyer)  
*Sponsored by Moody's Investor Services*
- 10:45 am **A Dynamic Model for Investment Management**  
*Speaker:* Richard Grinold, Barclays Global Investors  
*Discussant:* Joanne Hill, Goldman Sachs & Co.
- 12:00-3:30 pm Lunch Break
- 3:30 pm Ice Cream and Refreshments (Stanford Foyer)
- 4:00 pm General Session (Stanford Ballroom)  
**The Relation between Fixed Income and Equity Return Factors**  
*Speaker:* Terry Marsh, Quantal International Inc.  
*Discussant:* Lisa Goldberg, MSCI Barra, Inc.
- 5:15 pm Refreshment Break (Stanford Foyer)  
*Sponsored by Moody's Investor Services*
- 5:45 pm **Do Noise Traders Move Markets?**  
*Speaker:* Brad Barber, UC Davis  
*Discussant:* Hersh Shefrin, Santa Clara University
- 7:00 pm Chinese Banquet  
Yank Sing  
101 Spear Street  
San Francisco, CA 94105  
(Please meet in front of the hotel for bus transportation)

### Tuesday, March 28<sup>th</sup>

- 7:30 am Continental Breakfast (India Suite)

- 9:00 am           General Session (Stanford Ballroom)  
**Systemic Risk and Hedge Funds**  
*Speaker:*        Andrew Lo, Massachusetts Institute of Technology  
*Discussant:*     Craig W French, Corbin Capital Partners, LP
- 10:15 am           Refreshment Break (Stanford Foyer)
- 10:45 am           **Liquidity Risk in the Corporate Bond Markets**  
*Speaker:*        George Chacko, Harvard Business School  
*Discussant:*     Jeffrey Bohn, Moody's MKV
- 12:00-3:30 pm    Lunch Break
- 3:30 pm            Ice Cream and Refreshments (Stanford Foyer)
- 4:00 pm            General Session (Stanford Ballroom)  
**Fair Trading Around the World**  
*Speaker:*        Meir Statman, Santa Clara University  
*Discussant:*     Ananth Madhavan, Barclays Global Investors
- 5:15 pm            Refreshment Break (Stanford Foyer)
- 5:45 pm            **Asset Indivisibility, Security Design and Asset Quality**  
*Speaker:*        Nancy Wallace, UC Berkeley  
*Discussant:*     Mark Abbott, Guardian Life Insurance Co.
- 7:00 pm            Reception (Vista Terrace)

**Wednesday, March 29<sup>th</sup>**

- 7:00 am            Continental Breakfast (India Suite)
- 8:00 am            General Session (Stanford Ballroom)  
**Benchmarking Money and Manager Performance: Issues and Evidence**  
*Speaker:*        Josef Lakonishok, LSV Asset Management
- 9:15 am            Refreshment Break (Stanford Foyer)
- 9:45 am            **Liability-Relative Investing: Managing Pension Funding Risk**  
*Speaker:*        Barton Waring, Barclays Global Advisors
- 11:00am            Adjourn

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Program Committee Meeting:	March 27 <sup>th</sup> , 7:30am – Russian Hill
Advisory Board Meeting:	March 28 <sup>th</sup> , 7:30am – Russian Hill
Spouse Meeting:	March 27 <sup>th</sup> 9:00am – Russian Hill
Spouse Meeting:	March 28 <sup>th</sup> 9:00am – Russian Hill

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