

JOIM Conference Series - Agenda
OMNI Hotel
675 L Street
San Diego, California 92101
March 6 - 8, 2011

Sunday, March 6th

Master of Ceremony: Sanjiv Das, Santa Clara University

5:30pm *Cocktail Reception - Ballroom Foyer - Level 4*
6:00pm *Dinner, Salon C*
7:00pm *Welcome Remarks and Announcement of the Harry M. Markowitz Award*
7:15pm *Interviewee* Harry M. Markowitz, Harry Markowitz Co.
Interviewed by Richard Michaud, New Frontier Advisors, LLC

Monday, March 7th

8:00am - 9:00am *Breakfast, Palm Terrace - Level 6*

General Sessions - Salon AB - Level 4

Master of Ceremony: Sanjiv Das, Santa Clara University

9:00am - 10:15am *Speaker / Interviewee* Jack L. Treynor, Treynor Capital Management, Inc
Title: *What Taleb Can Learn From Markowitz*
Moderator Martin L. Leibowitz, Morgan Stanley

10:15am - 10:45am *Refreshment Break - sponsored by Moody's Research Labs*

10:45am - 12:00pm *Speaker:* Mark Kritzman, Windham Capital Management, LLC
Title: *Mean-Variance Optimization*
Discussant: Ravi Jagannathan, Northwestern University

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

1:30pm - 2:00pm *Ice Cream break sponsored by Wiley Global Finance*

2:00pm - 3:15pm *Speaker:* Andrew W. Lo, MIT Sloan School of Management
Title: *Estimating the NIH Efficient Frontier*
Discussant: Sharon Hill, Delaware Investments

3:15pm - 3:45pm *Refreshment Break*

3:45pm - 5:00pm *Speaker:* Hersh Shefrin, Santa Clara University
Title *What Investors Want, What They Do, And How Their Portfolios Perform*
Discussant: James (Jim) Peterson, Charles Schwab Investment Advisory

5:00pm - 6:30pm *Light Reception*

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

Tuesday, March 8th

8:00am - 9:00am *Breakfast, Palm Terrace - Level 6*

General Sessions - Salon AB - Level 4

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

9:00am - 10:15am **Speaker:** Meir Statman, Santa Clara University
Title: *Portfolio Prescriptions*
Discussant: Frank Jones, San Jose State University

10:15am - 10:45am *Refreshment Break - sponsored by Research Affiliates, LLC*

10:45am - 12:00pm **Panel Discussion: Reflections on Modern Portfolio Theory**
Presenters: Harry M. Markowitz, Harry Markowitz Co.; Myron Scholes, Stanford University and William F. Sharpe, Stanford University
Moderator: Lisa Goldberg, MSCI

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

1:00pm - 2:15pm **Speaker:** Vineer Bhansali, PIMCO
Title: *Chronicle of a Crisis, Foretold; by Harry Markowitz*
Discussant: Yu (Ben) Meng, CalPERS

2:15pm - 2:45pm *Refreshment Break*

2:45pm - 4:00pm **Panel Discussion: Practitioner's Perspectives**
Presenters: Robert Michaud, New Frontier Advisors, LLC; Sebastien Page, PIMCO; Jason Hsu, Research Affiliates, LLC
Moderator: Bruce N. Lehmann, University of California, San Diego

Next Conference:
October 2 - 4, 2011
The Ritz Carlton, Boston Commons
Boston, MA