As of 04/14/15

JOIM Conference Series

April 26 - 28, 2015

Hilton Torrey Pines, La Jolla, CA

Sunday, April 26th

5:30pm	*Reception , Parterre Gardens*	
6:00pm	*Dinner , Scripps Ballroom*	
7:00pm	*Welcome Remarks*	H. Gifford Fong
7:15pm	*Keynote Speaker:*	Francis Longstaff , University of California, Los Angeles *Finance and Macroeconomics*

Monday, April 27th

Attire: business casual

8:00am - 9:00am *Breakfast, Parterre Gardens*

General Session, Scripps Ballroom

9:00am - 10:15am	***Speaker:***	Richard Roll, California Institute of Technology *A Protocol for Factor Identification*
	Discussant:	Andrew Wilson, Fidelity Investments
10:15am - 10:45am	*Break*	
10:45am - 12:00pm	***Speaker:***	Bradford Cornell, California Institute of Technology *The Self Fulfilling Prophecy of Popular Asset Pricing Models*
	Discussant:	Raymond Iwanowski, Secor Asset Management
12:00pm - 1:30pm	*Lunch (at leisure)*	
1:30pm - 1:40pm	*Ice Cream Break*	Sponsored by KPMG, LLP
1:40pm - 2:00pm		2014 Markowitz Award Announcement - presented by Harry Markowitz and Robert Michaud, New Frontier Advisors
2:00pm - 3:15pm	***Speaker:***	Harry M. Markowitz, Harry Markowitz Co *CAPM Investors Do Not Get Paid for Bearing Risk*
	Discussant:	Cel Kulasekaran, Windham Capital Management, LLC
3:15pm - 3:45pm	*Break*	
3:45pm -5:00pm	***Speaker:***	Ronald Kahn, BlackRock, Inc. *Managing Multiple Managers 2.0*
	Discussant:	Sharon Hill, Delaware Investments
5:00pm	*Reception, Parterre Gardens*	

Tuesday, April 28th

7:30am - 8:30am *Breakfast, Parterre Gardens*

General Session, Scripps Ballroom

8:30am - 9:45am ***Speaker:*** Sanjiv Das and Dan Ostrov, Santa Clara University
Efficient Rebalancing of Taxable Portfolios
Discussant: Ananth Madhavan, BlackRock, Inc.

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

10:15am - 11:30am ***Speaker:*** David Turkington, State Street Global Exchange
The Divergence of High and Low Frequency Estimation: Causes and Consequences
Discussant: Fei (Felix) Xu, Vanguard

11:30am *Lunch (at leisure)*

12:30pm - 1:00pm *Ice Cream Break*

1:00pm - 2:15pm ***Speaker:*** Allan Timmermann, University of California, San Diego
Network Centrality and Fund Performance
Discussant: Peter Lee, AlphaSimplex Group, LLC

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

2:45pm - 3:45pm ***Speaker:*** Jason Hsu and Vitali Kalesnik, Research Affiliates, LLC
Dynamic Factor Timing and the Predictability of Actively Managed Mutual Fund Returns
Discussant: Roy Henriksson, Quantitative Management Associates, LLC

Next event:
October 4 - 6, 2015
Cambridge, MA
"Innovations in Retirement Finance"