



JOIM Conference Series

October 4 - 6, 2015

Challenges and Opportunities in Retirement and Other Long-Horizon Investing

Sunday, October 4th

Attire: Coat and Tie

MIT Sloan Executive Education Dining Room, Ground Floor (accessed via Sloan E62 Main Lobby)

MIT Sloan School of Management, 100 Main St, Cambridge

5:30pm *Reception / 6:00pm Dinner*
 7:00pm *Welcome Remarks* H. Gifford Fong
 7:15pm *Keynote Speaker:* Robert Merton, MIT Sloan School of Management
Challenges & Solutions in Retirement Funding and Retirement Payout

Attire: Business Casual

Monday, October 5th, Boston Marriot Cambridge Hotel

8:00am - 9:00am *Breakfast - Salon 4 Foyer*

General Session, Salons 4-7 Ballroom

9:00am - 10:15am *Speaker:* Andrew Lo, MIT Sloan School of Management
Can Financial Engineering Cure Cancer?
Discussant: Craig French, WBI Investments

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

10:45am - 12:00pm *Speaker:* Roger Stein, MIT Sloan School of Management
*A Simple Hedge for Longevity Risk and Reimbursement Risk Using
 Research-Backed Obligations*
Discussant: Ron Kahn, BlackRock

12:00pm - 1:45pm *Lunch (at leisure)*

1:45pm - 2:00pm *Ice Cream Break*

2:00pm - 3:15pm *Speaker:* Dan DiBartolomeo, Northfield Information Systems
*Seeing the Big Picture: How Conflict and Corruption Impact
 Financial Markets*
Discussant: Eric Penanhoat, Fidelity Investments

3:15pm - 3:45pm *Break* *Sponsored by State Street Global Exchange*

3:45pm - 5:00pm *Speaker:* Jeffrey Bohn, State Street Global Exchange
*Improving a Pension Fund's Asset-Liability Management with Latent-
 Factor Modeling*
Discussant: Mark Kritzman, Windham Capital Management, LLC

5:00pm *Reception* *Sponsored by MIT Center for Finance and Policy (CFP)*
 MIT Sloan E62 5th/6th Floor Faculty Lounge
 MIT Sloan School of Management, 100 Main St, Cambridge

Tuesday, October 6th, Boston Marriot Cambridge Hotel7:30am - 8:30am *Breakfast - Salon 4 Foyer*General Session, Salons 4-7 Ballroom

8:30am - 9:45am *Speaker:* Vineer Bhansali, PIMCO
Downside Risk Management of Retirement Investments
Discussant: Roy Henriksson, Quantitative Management Associates

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

10:15am - 11:45am *Panel Moderator* *Innovative Retirement Products*
 *Robert Pozen, MIT Sloan School of Management
Panelist Tom Reid, SunLife
Panelist Peggy McDonald, Prudential

11:45am - 12:45pm *Lunch (at leisure)*12:45pm - 1:00pm *Ice Cream Break**Policy Issues for Retirement Investing*

1:00pm - 2:30pm *Panel Moderator* *Deborah Lucas, MIT Center for Finance and Policy (CFP)
Panelist Andrew Biggs, American Enterprise Institute
Panelist Michael Kreps, Groom Law Group
Panelist Annamaria Lusardi, George Washington University School of Business (GWSB)

2:30pm - 3:00pm *Break*

3:00pm - 4:15pm *Speaker:* Deborah Lucas, MIT Center for Finance and Policy (CFP)
Hacking Reverse Mortgages
Discussant: Seoyoung Kim, Santa Clara University

* Panel Moderator and Panelist

www.joim.com/conference-series/