Fall 2006 Conference Agenda

Suggested Attire: Sunday Dinner – coat and tie, all other activities – business casual

Sunday, September 17

5:30pm **Reception** ***sponsored by Barclays Global Investors***
6:30pm **Dinner**
8:00pm Welcome Remarks
8:15pm **Speaker** **Robert C. Merton, Harvard Business School**

Monday, September 18

7:30am – 8:30am Breakfast (Venetian Room)

8:30am –9:45am	**Speaker**	**Stephen A. Ross, Massachusetts Institute of Technology**
	Topic	**A Neoclassical Look at Behavioral Finance: A Tale of Two Anomalies**
	Discussant	**Mark P. Kritzman, Windham Capital Mgmt**
	Q&A	

9:45am - 10:00am refreshment break (Venetian Room) *sponsored by Moody's Investor Services*

10:00am – 11:15am	**Speaker**	**Sanjiv R. Das, Santa Clara University**
	Topic	**A Simple Unified Model for Pricing Derivative Securities with Equity, Interest-rate, and Default Risk**
	Discussant	**Vineer Bhansali, Pimco**
	Q&A	

11:15am – 11:30am refreshment break (Venetian Room)

11:30am – 12:45pm	**Speaker**	**Zvi Bodie, Boston University**
	Topic	**Financial Literacy**
	Discussant	**Terry A. Marsh, Quantal International, Inc.**
	Q&A	

12:45pm – 2:15pm lunch break

2:15pm – 3:45pm	**Speaker**	**David A. Hsieh, Duke University**
	Tutorial	**Hedge Funds**

3:45pm – 4:15pm ice cream break (Venetian Room) *sponsored by Bloomberg Press*

4:15pm – 5:30pm	**Speaker**	**Bruno Dupire, Bloomberg/NYU**
	Topic	**Revisiting Risk Premia**
	Discussant	**Lisa Goldberg, MSCI Barra, Inc.**
	Q&A	

5:30pm – 5:45pm refreshment break (Venetian Room) *sponsored by Moody's Investor Services*

5:45pm – 7:00pm	**Speaker**	**Ananth Madhavan, Barclays Global Investments**
	Topic	**Transaction Cost Modeling As A Source Of Alpha**
	Discussant	**Li Wei, NYSE**
	Q&A	

7:00pm – 9:00pm Reception (St. James & Singleton Room)

Tuesday, September 19

7:30am – 8:30am Breakfast (Venetian Room)

8:30am –9:45am	**Speaker**	**Michael C. Jensen, Harvard Business School**
	Topic	**Putting Integrity into Finance Theory and Practice: A Positive Approach**
	Discussant	**James Scott, GM Asset Management**
	Q&A	

9:45am – 10:00am refreshment break (Venetian Room)

10:00am – 11:15am	**Speaker**	**Wayne E. Ferson, Boston College**
	Topic	**Measuring the Timing Ability of Fixed Income Mutual Funds**
	Discussant	**Ahmet Kocagil, Fitch Ratings**
	Q&A	

11:15am – 11:30am refreshment break (Venetian Room)

11:30am – 12:45pm	**Speaker**	**Roberto Rigobon, Massachusetts Institute of Technology**
	Topic	**Wealth Transfers and Portfolio Constraints**
	Discussant	**C. Fritz Foley, Harvard Business School**
	Q&A	

12:45pm – 2:15pm lunch break
2:15pm – 2:45pm ice cream break (Venetian Room) *sponsored by Bloomberg press*

2:45pm – 4:00pm	**Speaker**	**Jason MacQueen, Alpha Strategies & R-Squared Ltd.**
	Topic	**Markowitz was Wrong**
	Discussant	**Craig W. French, Corbin Capital Partners**
	Q&A	

4:00pm – 4:15pm refreshment break (Venetian Room)

4:15pm – 5:30pm	**Speaker**	**Richard O. Michaud/Robert Michaud, New Frontier Advisors**
	Topic	**Issues in Estimation Error and Portfolio Optimization**
	Discussant	**Jeffrey Bohn, Shinsei Bank**
	Q&A	

5:30pm – 7:30pm Reception (Venetian Room)

Program Committee Meeting: September 18, 7:30am (Back Bay Room)
Advisory Board Meeting: September 19, 7:30am (Back Bay Room)

Next Conference will be held:
March 11, 2007 - March 13, 2007
Ritz Carlton, San Francisco, California