JOIM Conference Series - Agenda
October 3 - 5, 2010
The Ritz Carlton - Boston Commons
10 Avery Street , Boston, MA 02111

- Attire for Sunday Dinner: suite & tie
- Attire for General Sessions: business casual

Sunday, October 3rd

5:30pm	***Reception, The Studio***	
6:00pm	***Dinner, The Ballroom***	
7:00pm	***Welcome Remarks***	
7:15pm	***Keynote Speaker:***	Peter Tufano, Harvard Business School *Putting Consumers Back Into Finance*

Monday, October 4th - Systemic Risk

The Studio

8:00am - 9:00am	***Breakfast***	

General Sessions - ***The Ballroom***

9:00am - 10:15am	**Speaker:**	J. Doyne Farmer, Santa Fe Institute
	Topic:	*The Role of Leverage In Causing Clustered Volatility, Heavy Tails and Market Failure*
	Discussant:	Lisa Goldberg, MSCI
10:15 - 10:45am	***Break***	
10:45am - 12:00pm	**Speaker:**	Andrew W. Lo, MIT Sloan School of Management
	Topic:	*The National Transportation Safety Board: A Model for Systemic Risk Management*
	Discussant:	David Esch, New Frontier Advisors, LLC
12:00pm - 1:30pm	***Lunch (at leisure)***	
1:30pm - 2:00pm	***Ice Cream Break - sponsored by Wiley***	
2:00pm -3:15pm	**Speaker:**	Mark Kritzman, Windham Capital Management, LLC
	Topic:	*New Measures of Financial Turbulence and Systemic Risk: Implications for Investment Management*
	Discussant:	Sharon Hill, Delaware Investments
3:15pm - 3:45pm	***Break***	
3:45pm - 5:00pm	**Speaker:**	Robert F. Engle, Stern School of Business New York University
	Topic:	*The NYU Stern Systemic Risk Rankings*
	Discussant:	Rodney Sullivan, CFA Institute
5:00pm	***Reception, The Studio - sponsored by New Frontier Advisors, LLC***	

<u>Tuesday, October 5th - Asset Allocation</u>

The Studio

8:00am - 9:00am *Breakfast*

General Sessions - *The Ballroom*

9:00am - 10:15am	**Speaker:**	Terry Marsh, Quantal International
	Topic:	*Bank Capital Structure Regulation: Policy, and Risk Control in the presence of Gaps and Imperfections in Policy*
	Discussant:	Jeffrey Bohn, Soliton Financial Analytics Ltd
10:15am - 10:45am	***Break***	
10:45am - 12:00pm	**Speaker:**	Richard Michaud, New Frontier Advisors, LLC
	Topic:	*Dynamic Portfolio Monitoring*
	Discussant:	Denis Chaves, Research Affiliates,LLC
12:00pm - 1:00pm	***Lunch (at leisure)***	
1:00pm - 1:30pm	***Ice Cream Break***	
1:30pm - 2:45pm	**Panel:**	Yu (Ben) Meng, CalPERS
		Jesse Phillips, University of California, Office of the Treasurer
	Moderator:	Sanjiv Das, Santa Clara University
2:45pm - 3:00pm	***Break***	
3:00pm - 4:15pm	**Speaker:**	Edward Qian, PanAgora Asset Management, Inc.
	Topic:	*Risk Parity - Theory and Applications*
	Discussant:	Frank Jones, San Jose State University

Next Conference:

Modern Portfolio Theory and Practice Revisited

March 6 - 8, 2011

San Diego, CA