



JOIM Conference Series

October 17 – 18, 2022

UC San Diego
RADY SCHOOL OF MANAGEMENT

Monday, October 17th

9:00am
Opening remarks: Gifford Fong, JOIM
Moderator: Jeff Bohn, One Concern

9:15am – 10:15am
Sanjiv Das, Santa Clara University, *Keynote Speaker*
[Multimodal Machine Learning in Finance](#)

10:15 – 10:45am Break

10:45am – 12:00pm
Stefano Cavaglia, State of Wisconsin Investment Board
[Portable Beta and Total Portfolio Management](#)
Discussant: Caio Natividade, Deutsche Bank

12:00 – 1:00pm Lunch
Otterson Hall, Multipurpose Room MPR2 / 2S117

1:00 – 2:15pm
Johannes Wieland UCSD /NBER
[Housing Demand and Remote Work](#)
Discussant: Mark Kritzman, Windham Capital Management

2:15 – 2:45pm Break

Monday, October 17th cont.

2:45 – 4:00pm
Michael Melvin, UCSD Rady School of Management
[How useful is a Prospectus in Identifying Greenwashing Versus True ESG Funds?](#)
Discussant: Ked Hogan, BlackRock

4:10pm Reception
Rady School of Management
Sky Pavilion, 5th Floor, 5W115

Tuesday, October 18th

7:30 – 8:30am Breakfast
Otterson Hall, Multipurpose Room MPR2 / 2S117

8:30am
Moderator: Michael Melvin, UCSD Rady School of Management

8:30 – 9:45am
Will Kinlaw, State Street
[The Determinants of Inflation](#)
Discussant: Anish Ghosh, Invesco

Tuesday, October 18th cont.

9:45 – 10:15am Break

10:15 – 11:30am
Allan Timmermann, UCSD Rady School of Management
[Search and Predictability of Prices in the Housing Market](#)
Discussant: Todd Mattina, Mackenzie Investments

11:30am – 12:30pm Lunch
Otterson Hall, Multipurpose Room MPR2 / 2S117

12:30 – 1:45pm
Alessio de Longis, Invesco
[Tactical Asset Allocation, Risk Premia, and the Business Cycle: A Macro Regime Approach](#)
Discussant: Michael Reher, UCSD Rady School of Management

1:45 – 2:15pm Break

2:15 – 3:30pm
Ananth Madhavan, BlackRock
[How Many Active Funds Should You Hold?](#)
Discussant: Felix Xu, Vanguard

Closing Remarks, Gifford Fong

