# JOIM Conference Series Behavioral Finance

March 11 - 13, 2018 / UCLA Campus co-sponsored with

Master of Financial Engineering Program (MFE) UCLA Anderson School of Management

## Monday, March 12<sup>th</sup>

8:00am – 9:00am Breakfast – Palisades AB – sponsored by State Street

#### <u>General Sessions – Palisades Ballroom</u>

9:00am – 10:15am	Meir Statman, Santa Clara University Discussant: Donald Bennyhoff, Vanguard A Second Generation Behavioral Finance
10:15am – 10:45am	Refreshment Break
10:45am – 12:00pm	Hersh Shefrin, Santa Clara University Discussant: Sharon Hill, Macquarie Investment Management Analysts' Fundamental Error in the Computation of Fundamental Value
12:00pm – 2:00pm	Lunch at leisure
1:45pm – 2:00pm	Ice Cream Break
2:00pm – 3:15pm	Juhani Linnainmaa, University of Southern California Discussant: Ehud Peleg, UCLA Anderson School of Management Financial Advisors and Risk-Taking
3:15pm – 3:45pm	Refreshment Break
3:45pm – 5:00pm	Vineer Bhansali, LongTail Alpha, LLC Discussant: Jeffrey Bohn, Swiss Re Institute Everybody's Doing It: Short Volatility Strategies and Shadow Financial Insurers
5:00pm	Reception - Palisades Foyer

### Tuesday, March 13th

8:00am – 9:00am Breakfast – Palisades AB

#### <u>General Sessions – Palisades Ballroom</u>

9:00am – 10:00am Avanidhar Subrahmanyam (Subra), Keynote Speaker

UCLA Anderson School of Management A Protocol for Factor Identification

10:00am – 10:30am Refreshment Break

10:30am – 11:45am Speaker: Colin Camerer, Caltech

Discussant: Joshua Livnat, Quantitative Management Associates (QMA)

The Psychology and Neuroscience of Financial Decision Making

11:45am – 1:00pm Lunch at leisure

12:45pm – 1:00pm Ice Cream Break

1:00pm – 2:15pm Brett Trueman, UCLA Anderson School of Management

Discussant: Mark Clements, Research Affiliates

Overnight Returns and firm-Specific Investor Sentiment

2:15pm – 2:30pm Refreshment Break

2:30pm – 3:45pm Jason Hsu, Rayliant Global Advisors

Discussant: Michael A. Rosen, Angeles Investment Advisors

Anomalies in Chinese A-Shares