

JOIM Conference Series

March 6 - 8, 2016

DoubleTree by Hilton Sonoma Wine Country Hotel Rohnert Park, CA Behavioral Finance

Sunday, March 6th

5:30pm Reception, Ballroom Foyer

6:00pm Dinner, Salon I, II, & III, Sponsored by Loring Ward

7:00pm Welcome Remarks H. Gifford Fong

7:15pm *Keynote Speaker*: Paul Slovic, University of Oregon, Keynote Speaker

The Psychology of Risk: Reflections on a Half-Century Research Odyssey

Monday, March 7th

8:00am - 8:45am Breakfast, Salon IV

General Session, Salon I, II, & III

9:00am - 10:15am *Speaker:* Terrance Odean, University of California, Berkeley

Attention & Inattention: The Allocation of a Limited Resource

Discussant: Ananth Madhavan, Blackrock

10:15am - 10:45am Break

10:45am - 12:00pm *Speaker:* Tobias Moskowitz, AQR Capital Management, LLC

Size Matters, If You Control Your Junk

Discussant: Vineer Bhansali, LongTail Alpha, LLC

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

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

2:00pm - 3:15pm *Speaker:* Brigitte Madrian, Harvard University

Applying Behavioral Economics to Consumer Financial Protection

Discussant: Jesse Phillips, MSCI

3:15pm - 3:45pm *Break*

3:45pm -5:00pm *Speaker:* Brian Knutson, Stanford University

From the Brain to the Internet: Neuroforecasting Funding Outcomes

Discussant: David Turkington, State Street Global Exchange

5:00pm Reception

Tuesday, March 8th

7:30am - 8:30am Breakfast, Salon IV

General Session, Salon I, II, & III

8:30am - 9:45am *Speaker:* William Goetzmann, Yale School of Management

Crash Beliefs From Investors Surveys

Discussant: John Scruggs, Loring Ward

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

10:15am - 11:30am *Speaker:* Alok Kumar, University of Miami

Political Sentiment and Predictable Returns

Discussant: Robert Sinnott, AlphaSimplex Group

11:30am - 12:30pm Lunch (at leisure) 12:30pm - 12:45pm Ice Cream Break

12:45pm - 2:00pm *Speaker:* Jason Hsu, Rayliant Global Advisors, Research Affiliates & UCLA

Timing Poorly: A Guide to Generating Poor Returns While Investing in

Successful Strategies

Discussant: Raymond Venner, CalPERS

2:00pm - 2:15pm *Break*

2:15pm - 3:45pm Panel Discussion - Behavioral Finance: Past, Present and Future

Moderator/panelist: Hersh Shefrin, Santa Clara University

Panelist: John Ameriks, Vanguard

Panelist: Russell Fuller, Fuller & Thaler Asset Management, Inc.

Panelist: Meir Statman, Santa Clara University