

**Spring JOIM Conference**  
**March 24<sup>th</sup> - 26<sup>th</sup>, 2024 / Rady School of Management, UCSD**

This conference will be dedicated to honor Harry Markowitz who not only contributed to the modern practice of investment management but also provides the inspiration for much of the current science of investment management research.

**Sunday, March 24<sup>th</sup>**

[The Ida & Cecil Green Faculty Club, UCSD - Pavilion Room](#)

9500 Gilman Drive, La Jolla, CA

5:00pm - Reception

5:30pm - Dinner

6:30pm - welcome remarks - Gifford Fong

Introduction: Allan Timmerman, UC San Diego

Rob Arnott, Research Affiliates, Keynote speaker

*Reflections on the Life, Contribution, and Values of Harry Markowitz*

---

**Monday, March 25<sup>th</sup>**

[Rady School of Management, UCSD](#)

Wells Fargo Hall-1N108

10065 North Scholars Drive

La Jolla CA

8:00am – 9:00am Breakfast (Otterson Hall, Second floor, MPR2)

General Sessions

9:00am - *opening remarks*, Gifford Fong

Moderator: Sanjiv Das, Santa Clara University

9:10am -10:30am - Panel discussion:

We are honored to have Nobel Laureates share their thoughts on the contributions and recollections of Harry Markowitz.

Robert Merton, MIT; William Sharpe, Professor Emeritus at Stanford University; and Myron Scholes, Stanford University and Janus Henderson Investors

Moderator: Lisa Goldberg, Aperio by BlackRock

10:30am – 10:45am - break

10:45am – 11:30am - Robert Merton, Massachusetts Institute of Technology

*Design Financial Products Based on What their Users Already Know and Improve Performance*

11:30am – 12:15pm - lunch (Otterson Hall, Second floor, MPR2)

12:15pm – 12:45pm - Bruce Jacobs, Jacobs Levy Equity Management

*Collaborating with Harry Markowitz: A Remembrance*

Moderator: Ananth Madhavan, BlackRock

12:45pm – 1:30pm - Myron Scholes, Stanford University and Janus Henderson Investors  
*Time and Uncertainty: Measuring Risks*

1:30pm – 1:45pm – break

1:45pm – 2:30pm - Sanjiv Das, Santa Clara University  
*Markowitz Wealth Management to Pension Plans: Augmenting the Funded Ratio with New Metrics*

2:30pm – 2:45pm - break

2:45pm – 3:30pm - Robert Engle, New York University  
*Have Capital Markets Forgotten about Sustainability?*

3:30pm – 3:45pm – break

3:45pm – 4:45pm - *Harry Markowitz Celebration of Life* – open remarks  
Moderator: Allan Timmerman, UC San Diego

4:45pm - 6:00pm - Reception (MPR1) *sponsored by the Rady School of Management*

## **Tuesday, March 26<sup>th</sup>**

Rady School of Management, Wells Fargo Hall-1N108

7:30am – 8:30am – Breakfast ( Otterson Hall, Second floor, MPR2)

General Sessions

Moderator: Seoyoung Kim, Santa Clara University

8:30am – 9:00am - Harry Markowitz Award winners  
Robert Michaud, New Frontier Advisors

9:00am - 9:15am

9:15am -10:45am - Panel discussion:

A distinguished panel of investment management practitioners will discuss their enduring memory and interaction experience with Harry Markowitz.

Vineer Bhansali, Longtail Alpha; Kenneth Blay, Invesco; Mark Kritzman, Windham Capital Management and Deep Ratna Srivastav, Franklin Templeton

Moderator: Ron Kahn, BlackRock

10:45am – 11:00am - break

11:00am – 11:45am - Andrew Lo, Massachusetts Institute of Technology  
*The Unreasonable Effectiveness of Portfolio Theory in Theory and Practice*

*Closing remarks* – Gifford Fong, JOIM