

JOIM Conference Series - Agenda

March 8 - 10, 2009

Sunday, March 8th

Stanford East Ballroom

5:30pm

Reception

6:00pm

Dinner

7:00pm

Welcome Remarks

7:15pm

Regulating Financial Markets: What Have We Learned From the Past?

Keynote Speakers

Meir Statman, Santa Clara University

Regulating financial markets: Protecting Us from Ourselves and Others

Hersh Shefrin, Santa Clara University

Errors in Judgment, Impact on Others, and Paternalistic Regulation

Comments by:

Jack L. Treynor, Treynor Capital Management, Inc.

Monday, March 9th

Stanford Foyer

8:00am - 9:00am

Breakfast

General Sessions

Stanford East Ballroom

9:00am - 10:15am

Speaker

Francis Longstaff, Anderson School, UCLA

Topic

Systemic Credit Risk: What is the Market Telling Us?

Discussant

Jing Zhang, Moody's KMV

10:15 - 10:45am

Break

10:45am - 12:00pm

Speaker

Robert Hendershott, Santa Clara University

Topic

The Housing Bubble and Resulting Mortgage Crisis

Discussant

Jeffrey Bohn, Shinsei Bank, Ltd.

12:00pm - 1:30pm

Lunch (at leisure)

1:30pm - 2:00pm

Ice Cream Break

2:00pm - 3:15pm

Speaker

Fan Yu, Claremont McKenna College

Topic

The Determinants of Operational Risk in U.S. Financial Institutions

Discussant

Rong Fan, Gifford Fong Associates

3:15pm - 3:45pm

Break

3:45pm - 5:00pm

Speaker

Joseph Cherian, Cornell University

Topic

Trading Agents and Liquidity Risk

Discussant

Ahmet Kocagil, Fitch Solutions

5:00pm

Reception (Stanford Foyer)

Tuesday, March 10th

Stanford Foyer

8:00am - 9:00am

Breakfast

General Sessions

Stanford East Ballroom

9:00am - 10:15am

Speaker

Lasse H. Pedersen, Stern School of Business at NYU

Topic

Dynamic Trading with Predictable Returns and Transaction Costs

Discussant

Ananth Madhavan, Barclays Global Investors

10:15am - 10:45am

Break

10:45am - 12:00pm

Speaker

Vineer Bhansali, PIMCO

Topic

Tail Risk Management

Discussant

Jesse L. Phillips, University of California, Office of the
Treasurer of the Regents

12:00pm - 1:00pm

Lunch (Stanford Foyer - box lunches)

1:00pm - 1:30pm

Ice Cream Break

1:30pm - 2:45pm

Speaker

Anna Scherbina, University of California, Davis

Topic

Analyst Disagreement, Mispricing, and Liquidity

Discussant

James D. Peterson, Charles Schwab & Co., Inc.

2:45pm - 3:15pm

Break

3:15pm - 4:30pm

Speaker

Lisa Goldberg, MSCI, Barra

Topic

Is There a Green Factor?

Discussant

Rodney Sullivan, CFA Institute

Next Conference:

October 4 - 6, 2009

The Ritz Carlton

Boston, MA