

JOIM Conference Series - Agenda  
March 7 - 9, 2010

The Stanford Court Hotel, San Francisco, California

Sunday, March 7th

5:30pm	<i>Reception</i>	
6:00pm	<i>Dinner</i>	
7:00pm	<i>Welcome Remarks</i>	
7:15pm	<i>Keynote Speaker</i>	Darrell Duffie, Stanford University How the Biggest Banks Suddenly Fail, and What to Do About It

Monday, March 8th

8:00am - 9:00am *Breakfast*

*General Sessions*

9:00am - 10:15am	<b>Speaker</b>	Meir Statman, Santa Clara University
	<b>Topic</b>	What Investors Really Want
	<b>Discussant</b>	Nigel Lewis, Teacher Retirement System of Texas

10:15 - 10:45am *Break*

10:45am - 12:00pm	<b>Speaker</b>	Brad M. Barber, University of California, Davis
	<b>Topic</b>	Day Trading in Equilibrium
	<b>Discussant</b>	Shane Shepherd, Research Affiliates, LLC

12:00pm - 2:00pm *Lunch (at leisure)*

2:00pm - 3:15pm	<b>Speaker</b>	Hersh Shefrin, Santa Clara University
	<b>Topic</b>	Behavioralizing Finance
	<b>Discussant</b>	Theo Vorster, Galileo Capital

3:15pm - 3:45pm *Break with ice cream*

3:45pm - 5:00pm	<b>Speaker</b>	Russell J. Fuller, Fuller & Thaler Asset Management
	<b>Topic</b>	Thinking About Indexing and An Old Question from Capital Market Theory
	<b>Discussant</b>	Yu (Ben) Meng, CalPERS

5:00pm *Reception*

*Tuesday, March 9th*

8:00am - 9:00am *Breakfast*

*General Sessions*

9:00am - 10:15am **Speaker** Andrew W. Lo, MIT Sloan School of Management  
**Topic** The Origin of Behavior  
**Discussant** Lisa R. Goldberg, MSCI Barra

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

10:45am - 12:00pm **Speaker** Terrance Odean, University of California, Berkeley  
**Topic** Once Burned, Twice Shy: How Pride and Regret Affect the Repurchase of Stocks Previously Sold  
**Discussant** Dwight Grant, Duff & Phelps

12:00pm - 1:30pm *Lunch (at leisure)*

1:30pm - 2:45pm **Speaker** David Esch, New Frontier Advisors, LLC  
**Topic** Non-Normality Facts and Fallacies  
**Discussant** Jesse Phillips, Office of the Treasurer of the Regents

2:45pm - 3:00pm *Break with ice cream*

3:00pm - 4:15pm **Speakers** Jason Hsu and Rob Arnott, Research Affiliate, LLC  
**Topic** Can Noise Create the Size and Value Effects?  
**Discussant** James (Jim) D. Peterson, Charles Schwab Investment Advisory

*Next Conference:*

*October 3 - 5, 2010*

*The Ritz-Carlton, Boston Commons*

*Boston, Massachusetts*