



Climate Change & Retirement Investing

|Hybrid Conference / May 23 – 24, 2022

co-hosted with



SANTA CLARA UNIVERSITY
LEAVEY SCHOOL OF BUSINESS

Monday, May 23rd

Climate Change Investing

8:00am – 9:00am Breakfast - Charney Room 104, Charney Hall

General Sessions

Charney Room 106, Charney Hall

9:00am (PST) *Opening Remarks* Gifford Fong
Moderator: Seoyoung Kim, Santa Clara University
Ed Grier, Dean, Leavey School Business, Santa Clara University

9:15am -10:15am Hersh Shefrin, Santa Clara University, *Keynote Presenter – virtual*
Fear, Hope, and Bias in the Judgments and Decisions About Climate Change

10:15am - 10:45am Refreshment Break

10:45am - 12:00am Jeff Bohn, *One Concern - virtual*
Resilience-adjusted valuation for Commercial Properties: Quantifying Resilience to
Climate-driven Catastrophe Event Risk
Discussant: Sharon Hill, Vanguard

12:00pm - 1:00pm Lunch - Charney Room 104, Charney Hall

1:00pm - 2:15pm Guido Giese, MSCI -- *virtual*
Strategic Approaches to Net-zero Investing and Their Real-world Impact
Discussant: Jing Zhang, Value Reporting Foundation - *virtual*

2:15pm - 2:45pm Refreshment Break

2:45pm -4:00pm Joshua Kazdin, BlackRock
Extreme Weather and Retirement Savings
Discussant: Galina Hale, University of Santa Cruz

4:00pm Markowitz Award Announcement – Dick Michaud, New Frontier Advisors - *virtual*

4:10pm Reception
Lucas Hall Terrace, Lucas Hall

Tuesday, May 24th
Retirement Investing

7:30am – 8:30am Breakfast - Charney Room 104, Charney Hall

General Sessions

Charney Room 106, Charney Hall

8:30am (PST) Moderator: Kenneth Blay, Invesco

8:30am -9:45am Lionel Martellini, EDHEC Business School / EDHEC-Risk Institute – *virtual*
Introducing the Retirement Bond – The New Risk-Free Asset in Decumulation Investing
Discussant: Meir Statman, Santa Clara University

9:45am – 10:15am Refreshment Break

10:15m - 11:30am Jonathan A. Parker, MIT Sloan School of Management – *virtual*
Household Portfolios and Retirement Saving over the Life Cycle
Discussant: Eva Xu, Charles Schwab

11:30pm - 12:30pm Lunch - Charney room 104, Charney Hall

12:30pm – 1:45pm Deep Srivastav, Franklin Templeton; Anand Radhakrishnan, Franklin Templeton and
Dan Ostrov, Santa Clara University
Goals, Death, and Taxes: New Frontiers in Retirement Optimization
Discussant: Simge Ulucam, BlackRock

1:45pm - 2:15pm Refreshment Break

2:15pm -3:30pm Nicholas Savoulides, Invesco
Multi-Period Portfolio Selection: A Practical Simulation-Based Framework
Discussant: Anand Radhakrishnan, Franklin Templeton

BlackRock

