



For Immediate Release

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**THE JOURNAL OF INVESTMENT MANAGEMENT
TO HOST LANDMARK CONFERENCE IN SPRING 2011**

Panel on Modern Portfolio Theory (MPT) features three Nobel Prize winners:
Harry M. Markowitz, Myron S. Scholes, and William F. Sharpe

First Annual Harry M. Markowitz Award to be presented

LAFAYETTE, California, (January 24, 2011) – The *Journal Of Investment Management* (JOIM) will host its 11th Spring 2011 Conference on March 6-8 in San Diego, it was announced today.

The theme of the event will be **Modern Portfolio Theory: The Evolution and Future**, with an emphasis on recent developments and future directions of optimal portfolio theory and practice. The conference will include a landmark panel discussion on MPT featuring three Nobel Prize winners: **Myron S. Scholes, William F. Sharpe, and Harry M. Markowitz**. In keeping with this theme, the JOIM will also recognize the first annual Harry M. Markowitz Award winner during a dinner on Sunday night.

In addition to the panel of Nobel Prize winners, the conference will include presentations by a number of other well-known experts, including Andrew W. Lo from the MIT Sloan School of Management; Jack L. Treynor from Treynor Capital Management; Vineer Bhansali from PIMCO; and Richard Michaud from New Frontier Advisors, among others.

For more information on the conference or to register, please go to www.joimconference.com/index0.asp. Attendance is limited.

About the Harry M. Markowitz Award

Announced late last year and sponsored jointly by the Journal of Investment Management and New Frontier Advisors, LLC, the Harry M. Markowitz award recognizes the seminal and transcendent impact of Dr. Markowitz's work as a financial economist and mathematician on both theoretical finance and the practice of asset management. It was established to honor his legacy and to support future research and innovation in practical asset management. Candidates for the annual award will be taken from among papers published in the *JOIM* each calendar year.

Papers are judged based on three primary criteria: practical significance, technical excellence, and theoretical quality. An honorarium of \$10,000 will be bestowed to the winner. Two additional finalist papers will receive a Special Distinction Award along with a \$5,000 honorarium.

About the Journal of Investment Management

For more information, please go to www.joim.com

About New Frontier Advisors

New Frontier Advisors (NFA) is a Boston-based institutional research and investment advisory firm specializing in the development and application of state-of-the-art investment technology. Founded in 1998, NFA principals are the inventors of the Resampled Efficient Frontier™ optimizer, a broad spectrum, patented, provably effective portfolio optimization process. With four U.S. patents, NFA continues to pioneer advanced yet practical investment technology and research in asset allocation and portfolio management. NFA's services help institutional investors worldwide to more efficiently manage investments.

NFA also manages a broad range of ETF-based global model portfolios for advisors and their clients, and currently oversees approximately \$1 billion in assets.

More information is available at www.newfrontieradvisors.com

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