JOIM Conference Series
March 12 – 14, 2017
Westin San Diego Hotel
400 West Broadway, San Diego CA

Legacy of Jack Treynor, the Future of Active Management and China Investing

Sunday, March 12th

5:30pm Reception - Crystal Foyer
6:00pm Dinner - Crystal I Ballroom
7:00pm Welcome Remarks H. Gifford Fong
2016 Harry Markowitz Award Announcement - Dick Michaud, New Frontier Advisors
7:15pm Legacy of Jack Treynor Andrew Lo, MIT; Harry Markowitz, Harry Markowitz Co.; Gifford Fong, JOIM and Marty Leibowitz, Morgan Stanley
7:15pm

Monday, March 13th

8:00am - 9:00am Breakfast - Crystal II Ballroom

Session I- The Future of Active Management

9:00am - 10:15am Speaker: Ron Kahn, Blackrock
The Future of Investment Management
Discussant Matthew Lyberg, Acadian Asset Management

10:15am - 10:45am Break

10:45am - 12:00pm Speaker: Vineer Bhansali, LongTail Alpha, LLC
How to Beat the Machines Before They Beat You
Discussant Vitali Kalesnik, Research Affiliates

12:00pm - 1:45pm Lunch (at leisure)
1:45pm - 2:00pm Ice Cream Break

2:00pm - 3:00pm Speaker: Harry M. Markowitz, Harry Markowitz Co.
A Conversation with Jack Treynor

3:00pm - 3:30pm Break

3:30pm - 5:00pm Panel Presentation Johannes Zhou, CIC; Anjun Zhou, Mellon Capital; Jason Hsu, Rayliant Global Advisors and Rui Zhao, Blackrock
Moderator Hong Yan, Shanghai Advanced Institute of Finance (SAIF), Shanghai Jiao Tong University

5:00pm Reception - Crystal Foyer
Tuesday, March 14th
7:30am - 8:30am  Breakfast - Crystal II Ballroom

Session II - China Investing
8:30am - 9:45am  Speaker: Jiang Wang, Massachusetts Institute of Technology
Chinese Capital Markets: An Empirical Overview
Rui Zhao, Blackrock

9:45am - 10:15am  Break

10:15am - 11:30am  Speaker: Hong Yan, Shanghai Advanced Institute of Finance (SAIF), Shanghai Jiao Tong University
Hedge Funds in China
Discussant: Binbin Guo, Vanguard

11:30am - 12:30pm  Lunch (at leisure)
12:30pm - 12:45pm  Ice Cream Break

12:45pm - 2:00pm  Speaker: Jennifer Carpenter and Robert Whitelaw, New York University
The Real Value of China's Stock Market
Discussant: Jason Hsu, Rayliant Global Advisors

2:00pm - 2:30pm  Break

2:30pm - 3:45pm  Speaker: John B. Guerard, Jr., McKinley Capital Management, LLC
Data Mining Corrections Testing in Global and Chinese Stocks
Discussant: Bruce Lehman, University of San Diego

www.joim.com/conference-series/