SPRING 2000
SEMINAR

THE RITZ CARLETON
Manalapan, Florida

April 2 - 5, 2000

THE INSTITUTE FOR QUANTITATIVE RESEARCH IN FINANCE

RISK, A BALANCING ACT:

1. For Institutional Investors
2 For the Individual Investor

"The Q - Group"

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2. For the Individual Investor

SPRING, 2000 - PROGRAM OUTLINE
The Ritz Carleton, Manalapan, FL

April 2 - April 5, 2000

Sunday, April 2

6:00 pm - 8:00 pm	RECEPTION AND DINNER
8:00 pm - 8:15 pm	WORDS OF WELCOME James L. Farrell, Jr., Chairman of the Institute and Chairman, Farrell-SL Investment Management
8:15 pm - 9:00 pm	THE PRACTICE OF RISK MANAGEMENT: THE GREEN ZONE Speaker: Robert Litterman, Managing Director Goldman Sachs & Co.

Monday, April 3

7:30 am - 8:45 am	CONTINENTAL BREAKFAST
8:45 am - 10:30 am	THE TOPOGRAPHY OF RISK MANAGEMENT Speaker: Jaques Pezier, General Manager, Marketing Credit-Agricole-Lazard Financial Products Bank KEY FACTORS FOR MARKET RISKS: IDENTIFICATIONS AND APPLICATIONS Speaker: Carol Alexander, Professor ISMA Centre, The Business School for Financial Markets, Reading University
10:30 am - 11:00 am	COFFEE BREAK
11:00 am - 12:15 pm	MEASURING FINANCIAL CONTAGION: EVIDENCE FROM THE PORTFOLIO FLOWS OF INTERNATIONAL INVESTORS Speaker: Anne-Sophie van Royen, State Street bank and Trust Company
12:15 pm - 4:00 pm	LUNCHEON AND PERSON-TO-PERSON CONFERENCES
4:00 pm - 5:15 pm	A TAXONOMY OF MARKET CRISIS Speaker: Richard Bookstaber, Director of Risk Management Moore Capital Management
5:15 pm - 5:45 pm	COFFEE BREAK
5:45 pm - 7:00 pm	RISK MANAGEMENT IN ACTIVE INVESTMENT MANAGEMENT: A "CORPORATE FINANCE" PERSPECTIVE Speaker: Andre Perold, Sylvan C. Coleman Professor of Financial Management Harvard Business School
7:00 pm	RECEPTION
8:00 pm	THE Q-GROUP "NEWCOMERS" AND FIRST-TIME GUEST DINNER Hosts: The Q-Group Membership Committee and the Board of Directors

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<u>Tuesday, April 4, 2000</u>

7:30 am - 8:45 am	CONTINENTAL BREAKFAST
8:45 am - 10:00 am	AGGREGATING RISK ACROSS MULTIPLE ASSET CLASSES Speakers: Andrew Rudd, Chairman Aamir Sheikh BARRA
10:00 am - 10:30 am	COFFEE BREAK
10:30 am - 11:45 am	RISK MANAGEMENT FOR HEDGE FUNDS: AN INTRODUCTION AND OVERVIEW Speaker: Andrew Lo, Harris & Harris Group Professor of Finance Sloan School of Business, Massachusetts Institute of Technology
11:45 am - 12:15 pm	BUSINESS MEETING OF THE INSTITUTE
12:15 pm - 4:00 pm	LUNCHEON AND PERSON - TO - PERSON CONFERENCES
	<u>THE INDIVIDUAL INVESTOR</u>
4:00 pm - 5:15 pm	STRATEGIC ASSET ALLOCATION: PORTFOLIO CHOICES FOR LONG TERM INVESTORS Speakers: John Y. Campbell, Otto Eckstein Professor of Applied Economics Harvard University and Arrowstreet Capital, LP
5:15 pm - 5:45 pm	COFFEE BREAK
5:45 pm - 7:00 pm	FACTORS IN MUTUAL FUNDS Speaker: Edwin J. Elton, Nomura Professor of Finance And Martin J. Gruber, Nomura Professor of Finance Leonard N. Stern School of Business, New York University
7:00 pm	RECEPTION

<u>Wednesday, April 5</u>

7:00 am - 8:00 am	CONTINENTAL BREAKFAST
8:00 am - 9:15 am	WHY DO EMPLOYEES INVEST THEIR RETIREMENT SAVINGS IN COMPANY STOCK? NAIVE DIVERSIFICATION STRATEGIES IN DEFINED CONTRIBUTION SAVINGS PLANS Speaker: Schlomo Bernartzi, Assistant Professor The Anderson School of Business, UCLA
9:15 am - 9:45 am	COFFEE BREAK
9:45 am - 11:00 am	A MODEL FOR INVESTMENT PLANNING Speaker: Gerald C. Wagner, CEO IBIS Capital, LLC

***<u>THE NEXT SEMINAR WILL BE A JOINT Q-GROUP / INQUIRE MEETING TO BE HELD ON OCTOBER 15 - 18, 2000
SEE YOU AT THE HOTEL DEL CORONADO, SAN DIEGO, CALIFORNIA
SPACE IS ALWAYS VERY TIGHT -- MAKE YOUR RESERVATIONS EARLY!</u>***

THE INSTITUTE FOR QUANTITATIVE RESEARCH IN FINANCE®
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