



PROGRAM

INQUIRE Europe and INQUIRE UK
SPRING SEMINAR
Sunday 25th – Tuesday 27th March 2012,
Kempinski Corvinus, Budapest, Hungary



Sunday, March 25th, 2012

19.00 Welcome Reception and Dinner at the Kempinski Corvinus, Budapest

Monday, March 26th, 2012

7.30 – 8.30 Breakfast

8.30 – 8.45 Welcome

8.45 – 10.00 **Demography Changes, Financial Markets and the Economy**
Rob Arnott Research Affiliates, LLC

10.00 – 11.00 **Information Content when Mutual Funds Deviate from Benchmarks ****
Marno Verbeek, Rotterdam School of Management

11.00 – 11.30 Coffee break

11.30 – 12.30 **Bayesian Portfolio Construction**
Michael Brandt, Fuqua School of Business, Duke University

12.30 Inquire UK AGM

12.30 – 14.00 Lunch

14.00 – 15.00 **Return to Socially Responsible Investing: a Clinical Study ****
Elroy Dimson, London Business School

15.00 – 16.00 **The Mutual Fund Industry World Wide Explicit and Closet Indexing, Fees and Performance ****
Miguel Ferreira, NOVA School of Business and Economics

16.00 – 16.30 Coffee break

16.30 – 17.30 **Using Stock or Portfolios in Tests of Factor Models ****
Jun Lui, Rady School of Management

18.30 Social program: to be confirmed

* Speaker at the seminar

** Sponsored research



PROGRAM

INQUIRE Europe and INQUIRE UK
SPRING SEMINAR
Sunday 25th – Tuesday 27th March 2012,
Kempinski Corvinus, Budapest, Hungary



Tuesday, March 25th, 2012

7.30 – 8.30 Breakfast

The running order of the morning's program is still subject to confirmation but is expected to include presentations of the following papers:

Bond Variance Risk Premia and International Correlation Risk

Philippe Mueller, London School of Economics

Rational turbulence

Kent Osband, RiskTick LLC

The Use (and Abuse) of Optimisation in Asset Management

Michael Steliaros, Merrill Lynch

13.00 – 14.00 Lunch and closing of the seminar

14.00 Departure of the coach from the hotel to the airport

* Speaker at the seminar

** Sponsored research