

S P O N S O R L I S T 2 0 0 1

ABN-AMRO Bank NV
ABP
ACHMEA Global Investor
AEGON Beleggingen Nederland
AIMR
Alfred Berg
Banque Pictet & Cie
Barclays Global Investors Ltd. *
BARRA International
Cap Gemini Ernst & Young *
Cern
Commerzbank Asset Management
Commerzbank Securities *
Credit Commercial de France *
Credit Suisse Asset Management
Credit Suisse Private Banking
DG PanAgora Asset Management GMBH *
Erste Sparinvest KAG
Factset *
First Quadrant
Fortis Investments *
Frank Russell Company
I/B/E/S Inc.
IndoCam*
Kathrein & Co Privatgeschäftsbank AG *
La Compagnie de Trésorerie Benjamin de Rothschild SA *
Lombard Odier & Cie
Mellon Capital Management Corp. *
METAXIS *
Morgan Stanley Dean Witter *
Morgan Stanley Capital International
NIB Capital Asset Management
Ortec Consultants B.V.
PRIME S.P.A. *
QUANTEC Ltd. *
Robeco Group *
Sal. Oppenheim jr. & Co. *
Salomon Smith Barney *
Sinopia
SG Asset Management *
SNS Asset Management
State Street Asset Management
TPG-KPN Pensioen *
The Seventh Swedish National Pension Fund *
UBS Warburg *
VermogensGroep
Volksbank KAG *
WestLB Research GmbH
William M. Mercer B.V.*
Windham Capital Management Boston *
Zürcher Kantonalbank

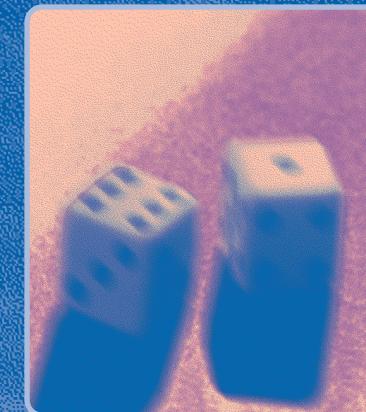
* one seat members



28 – 30 October 2001

Investment Styles & Multifactor Models

Caeser Park Penha Longa, Sintra, Portugal



INSTITUTE FOR QUANTITATIVE INVESTMENT RESEARCH

INVESTMENT STYLES & MULTIFACTOR MODELS

28 – 30 October 2001

Sunday, 28 October 2001

- 19.00 **Cocktail reception**
20.00 **Welcome Dinner at the Hotel**

Monday, 29 October 2001

- 7.00 **Breakfast**
8.00 **Opening**
8.15 Jay Shanken, University of Rochester (key note speaker)
Anomalies and Asset Allocation
9.15 **Coffee Break**
9.45 Andre Lucas, Free University Amsterdam
Stock Selection, Style Rotation, and Risk
10.30 Stephen Satchell, University of Cambridge
Using Bayesian Variable Selection Methods to Choose Style Factors in Global Stock Return Models
11.15 **Coffee Break**
11.45 Stefana Cavaglia* and Brain Singer, Brinson Partners Inc.
CICCA: Cross-Industry, Cross-Country Allocation
12.30 **Lunch and break**
14.30 **Panel discussion**
- Rob Bauer, ABP
- Tom Goodwin, Frank Russell Company,
Style Investing from the Institutional Investor's Perspective
- Jacques Roulet, Morgan Stanley Capital International SA;
Key issues regarding International Style indices
- Jaap van Dam, Vermogensgroep
16.00 **Break**
16.30 François Bourguignon, EHESS and Marielle de Jong*, Sinopia Asset Management*
Value versus growth : investors' styles and stock characteristics".

- 16.50 Loranne van Lieshout*, Dorien Tuinstra* and Jurgen Willemsen*, AEGON Asset Management Ned.
Dynamic Multi-Factor Models for a Tactical Asset Allocation Policy
17.10 **Discussion**
17.30 Sophie Robé*, Douglas Cunningham* and Klaus Ripper, Commerzbank Asset Management
Investment Style. Using LOGIT / PROBIT Models to Define an Investment Universe for a Value-Fund
17.50 Julie Gadaut*, Manolis Liodakis*, Priya Parameswaran*, Schroder Salomon Smith Barney
Stock Selection using CART: application to finance sector.
18.10 – 18.30 **Discussion**
19.00 **Departure for social program**

Tuesday, 30 October 2001

- 8.00 **Breakfast**
9.00 Frans De Roon* and Theo Nijman*, Tilburg University
Performance Evaluation and Style Analysis
9.45 Narayan Naik* and Vikas Agarwal, London Business School
Characterizing Hedge Fund Risks with Buy-and Hold and Option-Based Strategies
10.30 **Coffee Break**
11.00 Judith van Ijserloo*, Jouke Hottinga*, Erik Van Leeuwen*, Robeco Group
Successful Factors yo Select Outperforming Corporate Bonds
11.45 Foort Hamelink* and Hélène Harasty*, Lombard Odier & Cie
Country, Sector or Style: What Matters Most when Constructing Global Equity Portfolios?
12.30 **Closing of the Seminar and Lunch**

* speaker(s) where more than one author