INQUIRE
EUROPE

PROGRAM

Autumn Seminar 2000
22 - 24 October 2000
Hotel Des Bains, Venice, Italy

Long Term Investing

Sunday, 22 October 2000

19.00	Cocktail reception
20.00	Welcome Dinner at the Hotel

Monday, 23 October 2000

7.30 - 8.30	Breakfast
08.30 - 10.00	Luis Viceira, Harvard University **Portfolio Choice for long-term investors**
10.00 - 10.30	Coffee Break
10.30 - 11.30	Roland Portait, Essec and CNAM Paris **Dynamic Asset Allocation for Stocks, Bonds and Cash over Long Horizons**
11.30 - 12.30	Gregory Taillard and Jean François Boulier Sinopia **Dynamic Allocation and Risk Control of Retirement Accumulation Plans**
12.30 - 16.00	Lunch and break
13.30	During the lunch break there will be workshop sessions on **"New business Models in the Financial Industry"** and **"CEFA, CFA, CIIA – competing analysts education by competings analysts organizations"**
16.00 - 18.00	Panel, **Coping with the uncertainty in long term asset returns** - Guus Boender, Ortec - Jean Frijns, ABP - David Wilkie, InQa Limited and Heriot-Watt University, Edinburgh

On Monday evening there is no social program. Participants are free to explore Venice

PROGRAM (version August 24, 2000)

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Tuesday, 24 October 2000

07.30 -8.30	Breakfast
08.30 - 09.30	Gunter Loeffler, University of Frankfurt (Main) and Commerzbank Asset Management **What is at Stake when Determining Lifetime Asset Allocation?**
09.30 - 10.30	William Ziemba, University of British Columbia **Intertemporal Surplus Management**
10.30 - 11.00	Coffee Break
11.00 - 12.00	Vivien Brunel or Jérôme Legras, Crédit Commercial de France **Optimal Long Term Strategies**
12.00 - 13.00	Roy Kouwenberg, University of British Columbia **From Boom til Bust: How Loss Aversion Affects Asset Prices**
13.00	Closing of the Seminar and Lunch