



Program Lake Como, Italy, 19 - 21 October 1997

- **Risk Containment for Investors with Multivariate Utility Functions** Mark Kritzman, Windham Capital Management Boston
- **Evaluating the Financial Performance of Pension Funds: a Member's Perspective**
Paul Klumpes, Lancaster University
- **The Efficient Use of Conditioning Information in Portfolios**
Wayne Ferson, University of Washington
- **A Pan-European Stock Selection Strategy**
Erik van Leeuwen, Robeco Groep
- **Internet Access for Investment Professionals**
Ian Cawood, Metaxis
- **Shareholder Value: Basis for Investment Decisions**
Hartmut Moers, WestLB Research GmbH
- **Inquire sponsored project entitled "Interest Rate Risk of Financial Corporations' Equity returns: A European Perspective"** Heinz Zimmermann, Swiss Institute of Banking and Finance, University of St. Gallen
- **External Performance Attribution with the Exponential Performance Measure**
Siegfried Trautmann, Universit@t Mainz
- **Are Investors Sensitive to the Quality and the Disclosure of Financial Statements**
Nils Tuchschnid, Institute de Gestion Bancaire et FinanciPre
- **Panel discussion: "Sponsors and Fund Managers Relationships"**
 - Andrew Rudd, BARRA
 - Michael Sohlman, The Nobel Foundation
 - Guy Maurin, CERN Pension Fund
 - Jean Frijns, ABP
- **Stress Tests of Capital Requirements** Elroy Dimson, London Business School
- **Expected Returns and Liquidity Premium on the Paris Bourse: an Empirical Investigation**
Jacques Hamon, CEREG, Université Paris Dauphine