



PROGRAM AUTUMN SEMINAR
October 27th – 29th 2013,
Hotel Vier Jahreszeiten, Munich, Germany

“Alternative Portfolio Construction”

Sunday, October 27th, 2013

19.00 Welcome Reception and Dinner at the Hotel Vier Jahreszeiten

Monday, October 28th, 2013

7.30 – 8.45 Breakfast

8.45 – 10.00 **Opening of the seminar and key note address: Alternative portfolio construction**

Lubos Pastor (Charles P. McQuaid Professor of Finance, University of Chicago, Booth School of Business)

10.00 – 11.00 **An Anatomy of Fundamental Indexing**

Piet Sercu * (University of Leuven), Lieven de Moor (University of Leuven), Fang Liu and Tom Vinaimont (City University of HongKong)

11.00 – 11.30 Coffee break

11.30 – 12.30 **Generalized Risk-Based Investing**

Emmanuel Jurczenko * (ESCP Europe), Jérôme Teïletche (Lombard Odier) and Thierry Michel (Lombard Odier)

12.30 – 13.30 Lunch

13.30 – 14.30 **Currency Premia and Global Imbalances ****

Pasquale Della Corte (Imperial College Business School), Steven Riddiough (Warwick Business School) and Lucio Sarno (Cass Business School and CEPR, City University London)

14.30 – 15.30 **Multi Alpha Equity Portfolios**

Raul Leote de Carvalho * (BNP Paribas), Pierre Moulin (BNP Paribas) and Xiao Lu (BNP Paribas)

15.30 – 16.00 Coffee break

16.00 – 17.30 **Can Large Pension Funds Beat the Market? Asset Allocation, Marketing Timing, Security Selection and the Limits of Liquidity ****

Aleksandar Andonov * (Maastricht University), Rob Bauer (Maastricht University) and Martijn Cremers (University of Notre Dame)

18.30 **Departure for social program**

* Speaker at the seminar

** Sponsored research



PROGRAM AUTUMN SEMINAR
October 27th – 29th 2013,
Hotel Vier Jahreszeiten, Munich, Germany

Tuesday, October 29th, 2013

7.45 – 8.45 Breakfast

8.45 – 9.45 **Stock Duration and Misvaluation**

Zacharias Sautner * (University of Amsterdam), Ankur Pareek (Rutgers Business School) and Martijn Cremers (University of Notre Dame)

9.45 – 10.45 **Tutorial: Handling Model and Parameter Risk**

Peter Schotman (Maastricht University)

10.45 Inquire Europe Annual Business Meeting

11.00 – 11.30 Coffee break and check out

11:30 – 12:30 **Horizon Pricing**

Robert Korajczyk * (Kellogg School of Management), Avraham Kamara (University of Washington), , Xiaoxia Lou (University of Delaware), and Ronnie Sadka (Boston College)

12.30 – 13.30 Lunch and closing of the seminar

* Speaker at the seminar

** Sponsored research