



PROGRAM AUTUMN SEMINAR
October 28th – 30th 2012,
Pera Palace Hotel, Istanbul, Turkey

“Emerging Markets and Emerging Asset Classes”

Sunday, October 28th, 2012

19.00 Welcome Reception and Dinner at the Pera Palace Hotel

Monday, October 29th, 2012

7.30 – 8.45 Breakfast

8.45 - 9.00 Welcome & Opening of the seminar

9.00– 10.00 **Key note address: "Investing in Emerging Markets"**
Geert Bekaert, Columbia Business School

10.00 – 11.00 **Investment of University Endowments in Alternatives**
Will Goetzmann, Yale School of Management

11.00 – 11.30 Coffee break

11.30 – 12.30 **Demystifying Equity Risk-Based Strategies**
Raul Leote de Carvalho, BNP Paribas Asset Management

12.30 – 13.30 Lunch

13.30 – 14.30 **Key note address: Sovereign Debt and Emerging Market Bonds**
Stephen M. Schaefer, London Business School

14.30 – 15.30 **Emerging Ways to View Portfolios: Looking Beyond Asset Classes**
Antti Ilmanen, AQR Capital Management

15.30 – 16.00 Coffee break

16.00 – 17.30 **Investments of Passion**

Art Will Goetzmann, Yale School of Management
Stamps Steve Satchell, University of Cambridge
Books Andrew Rudd, Advisor Software Inc.

18.45 **Departure for social program**



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Tuesday, October 30th, 2012 (Other Research Topics)

7.45 – 8.45 Breakfast

8.45 – 9.45 **Trade Credit and Cross Country Predictable Funds Returns**
Rui Albuquerque, Boston University

9.45 – 10.45 **Momentum Strategies in Futures Markets and Trend-Following Funds ****
Nick Baltas, Imperial College Business School

10.45 Inquire Europe Annual Business Meeting

11.00 – 11.30 Coffee break and check out

11:30 – 12:30 **Why do Option Prices Predict Stock Returns**
Tse-Chun Lin *, University of Hong Kong and Joost Driessen, Tilburg University

12.30 – 13.30 Lunch and closing of the seminar

* Speaker at the seminar

** Sponsored research