

Steve Ross Conference Program

Friday, October 12, 2007

6:30 - 8:00pm Reception and appetizers

8:00pm Dinner

Saturday, October 13, 2007

7:30 - 9:00am Breakfast

9:00 - 10:15am Papers presentations

1. Torben Andersen, Dissecting Market Pricing of Return Volatility: Up-Variance vs. Down-Variance, (joint with Oleg Bondarenko)
2. Massimo Massa, The Effects of Bond Supply Uncertainty on the Leverage of the Firm, (joint with Ayako Yasuda and Lei Zhang)
3. K. Jeremy Ko, Leveraged Investor Disclosures and Concentrations of Risk

10:15 - 10:45am Coffee Break

10:45 - 11:45am **Panel Discussion: Agency Problems in Finance**

Panelists: Anat Admati, Doug Diamond, Phil Dybvig, Paul Pfleiderer, and Chester Spatt

1:45am - 2:00pm Lunch Break

2:00 - 3:00pm **Panel Discussion: Practitioners Reflections**

Panelists: Andrew Carron, Michel Crougny, Ramy Goldstein, and Mike Walsh.

3:00 - 3:30pm Coffee Break

3:30 - 5:00pm **Panel Discussion: Behavioral Finance**

Panelists: Jonathan Berk, John Campbell, Mark Grinblatt, Will Goetzmann, Gur Huberman, and Leonid Kogan

5:15 - 6:15pm General discussion

6:30 - 7:30pm Reception

7:30pm Dinner

Steve Ross Conference

Participants

Anat Admati	Stanford University
Tobias Adrian	Federal Reserve Bank of New York
Torben Andersen	Northwestern University
Jonathan Berk	University of California Berkeley
John Campbell	Harvard University
Andrew Carron	NERA Economic Consulting
Zhiwu Chen	Yale University
Greg Connor	London School of Economics
Tom Copeland	Massachusetts Institute of Technology
Liliane Crouhy-Veyrac	HEC, Jouy-en-Josas, France (Emerita)
Michel Crouhy	Paris CDC IXIS Capital Markets
Doug Diamond	University of Chicago
Phil Dybvig	Washington University
Isil Erel	Ohio State University
Steven Feinstein	Babson College
Evan Gatev	Boston College
William Goetzmann	Yale University
Ramy Goldstein	IV Capital London
Mark Grinblatt	University of California, Los Angeles
Ilan Guedj	University of Texas
Les Gulko	Cove Island Ventures
Li He	Deutsche Asset Management
Jennifer Huang	University of Texas
Gur Huberman	Columbia University
Jeremy Ko	Pennsylvania State University
Leonid Kogan	Massachusetts Institute of Technology
Larry Kotlikoff	Boston University
Steve Leroy	University of California, Santa Barbara
Massimo Massa	INSEAD
Peter Niculescu	FannieMae
Gyutaeg Oh	Chung Ang University
Stavros Panageas	University of Pennsylvania
Antti Petajisto	Yale University
Paul Pfleiderer	Stanford University
Steve Ross	Massachusetts Institute of Technology
Chester Spatt	Carnegie Mellon University
Nancy Stokey	University of Chicago
Anant Sundaram	Dartmouth College
David Teece	University of California Berkeley
Jonathan Tiemann	Tiemann Investment Advisors, LLC
Scott Urdang	Urdang Associates
Mike Walsh	International Investment and Underwriting
Kate Warne	Edward Jones
Larry Weiss	Private investor
Mark Westerfield	University of Southern California
Jaime Zender	University of Colorado Boulder