2010 Institutional Investor Conference
October 15, 2010
Austin, Texas

Hosted by: AIM Investment Center

Program

LOCATION: AT&T Executive Education and Conference Center
1900 University Avenue, Austin, TX 78705
(512) 404-1900

7:30am Registration and Breakfast – AT&T Center - Foyer outside Classroom 105

Presentations in Classroom 105

8:30am “On the Size of the Active Management Industry”
Preseuter: Lubos Pastor, University of Chicago
Co-author: Robert Stambaugh, University of Pennsylvania
Discussant: William Goetzmann, Yale University

9:15am Break

9:30am “The Good, the Bad, or the Expensive? Which Mutual Fund Managers Join Hedge Funds”
Preseuter: Jay Wang, University of Illinois at Urbana-Champaign
Co-authors: Prachi Deuskar, University of Illinois at Urbana-Champaign, Joshua Pollet, Michigan State University, Lu Zheng, University of California, Irvine
Discussant: Bing Liang, University of Massachusetts Amherst

10:15am Break

10:30am “Delegated Asset Management and Investment Mandates”
Preseuter: Wei Xiong, Princeton University
Co-author: Zhiguo He, University of Chicago
Discussant: Diego Garcia, University of North Carolina

11:30am Lunch – Edgar A. Smith Bldg. (Blanton Complex) – The Capital Room
Keynote Speaker: Eduardo Repetto, Dimensional Fund Advisors
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Program Continued:

Presentations in Classroom 105

1:30pm  “Hedge Funds in Chapter 11”  
**Presenter:** Wei Jiang, *Columbia University*  
**Co-authors:** Kai Li, *University of British Columbia*, Wei Wang,  
*Queen’s University*  
**Discussant:** Susan Christoffersen, *University of Toronto*

2:15pm  **Break**

2:30pm  “Market Crashes and Institutional Trading”  
**Presenter:** Kumar Vankataraman, *Southern Methodist University*  
**Co-authors:** Amber Anand, *Syracuse University*, Paul Irvine,  
*University of Georgia*, Andy Puckett, *University of Tennessee*  
**Discussant:** John Griffin, *University of Texas at Austin*

3:15pm  **Break**

3:30pm  “Stock Price Fragility”  
**Presenter:** Robin Greenwood, *Harvard University*  
**Co-author:** David Thesmar, *HEC*  
**Discussant:** Jonathan Lewellen, *Dartmouth University*

4:30pm  **Informal Reception**