Conference on Household Portfolio Choice and Investment Decisions
Organized by Professor Jessica Wachter
Wharton School, University of Pennsylvania
Jon M. Huntsman Hall, 8th floor
Friday March 16, 2012

8:30 - 9:00  Continental Breakfast

9:00 - 10:15  Misvaluing Innovation
Lauren Cohen, Harvard Business School (presenter)
Karl Diether, Dartmouth College
Christopher Malloy, Harvard Business School
Discussants:  Todd Gormley, Wharton School
Sean Campbell, Board of Governors of the Federal Reserve System

10:30 – 11:45  Star Rankings and Optimal Asset Allocation
Robert L. McDonald, Northwestern University (presenter)
Thomas A. Rietz, University of Iowa
Discussants:  Simon Gervais, Duke University
Owen Lamont, Harvard University

11:45 – 1:30  Lunchtime Speaker, Andrew Lo, MIT
“Can Financial Engineering Cure Cancer?”

1:45 – 3:00  Retirement Investing: Analyzing the ‘Roth’ Conversion and Re-characterization Options
Robert Dammon, Carnegie Mellon University
Chester Spatt, Carnegie Mellon University (presenter)
Harold H. Zhang, University of Texas at Dallas
Discussants:  Stijn Van Nieuwerburgh, New York University
Joel Dickson, Vanguard

Ralph S. J. Koijen, University of Chicago
Stijn Van Nieuwerburgh, New York University
Motohiro Yogo, Federal Reserve Bank of Minneapolis (presenter)
Discussants:  Olivia Mitchell, Wharton School
Brett Hammond, TIAA-CREF

4:30  Adjournment