



Invites you  
to attend the

# *Spring 2010 Conference*

April 14-15, 2010

*The Wynn Las Vegas  
3131 Las Vegas Boulevard South  
Las Vegas, NV 89109*

## Tuesday, April 13, 2010

8:00-10:00 pm

Cocktail Reception  
at The Wynn

## Wednesday, April 14, 2010

8:00 Continental Breakfast

### PANEL DISCUSSION

8:30 **Jospeh Mezrich**  
Nomura  
*"Factor Failure"*

9:30 **David Coats**  
Correlation Ventures  
*"Rethinking U.S. Venture  
Capital Investing:  
A Quantitative Approach"*

2:30 *"High Frequency Trading:  
Realities, Ramifications  
and Responses"*  
Moderator: **Tim Sargent**  
Quantitative Services Group

Panelists:  
**Sal Arnuk**  
Themis Trading

**Jack Gold**  
Algorithmic Trading  
Management

**Robert Shapiro**  
Morgan Stanley  
Investment Management

10:30 Break

11:00 **Ray Kurzweil**  
Tech Guru, Author  
*"The Singularity is Near"*

3:45 Break

12:15 Lunch

1:30 **David Gardner**  
**John Keeling**  
The Motley Fool  
*"CAPS: An Empirical  
Analysis of Community  
Intelligence in Action"*

4:00 **Dale Rosenthal**  
University Illinois, Chicago  
*"Performance Metrics for  
Algorithmic Traders"*

6:00 **Cocktails and Dinner**  
**Smith and Wollensky**  
Restaurant



## Thursday, April 15, 2010

- 8:30 Continental Breakfast**
- 9:00 Scott Stewart**  
Boston University  
*"The Absence of Value:  
Institutional Plan Sponsors  
Investment Decisions"*
- 10:00 Jeremiah Green**  
University of North Carolina  
*"Going, Going, Gone? The  
Demise of the Accruals Anomaly"*
- 10:45 Break**
- 11:15 William Black**  
University of Missouri –  
Kansas City, School of Law  
*"The Best Way to Rob A Bank  
is to Own One"*
- 12:15 Lunch**
- 1:30 Kirk McDonald**  
Fiduciary Asset Management  
*"Correlation Matters"*
- 2:15 Lee Morakis**  
**Oliver Sung**  
Bank of America Merrill Lynch  
*"2009 Market Trends and 2010  
Electronic Trading Implications"*
- 3:00 William Hoskins**  
Risk Management Solutions  
*"Medically-Based Models of  
Longevity Risk for Pensions"*
- 5:30 3rd Annual Texas Hold'em  
Poker Tournament  
at The Wynn**



## Hotel Information

*The Wynn Las Vegas*  
3131 Las Vegas Boulevard South  
Las Vegas, NV 89109  
(866) 770-7555

## Questions?

**Contact: *Melissa Allison***  
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## Board of Directors

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*See You at Our Fall Conference in Chicago, September 15-16*