
4th Cambridge Princeton - Meeting

19 – 20 September 2008

Draft Programme

- *by Invitation Only* -

*Session take place in Lecture Theatre 1, Judge Business School (JBS),
Trumpington Street, Cambridge. Accommodation is in Downing College.*

FRIDAY, 19 September

1:00 – 2:30 pm BUFFETT LUNCH in Judge Business School, Common Room
 2:30 – 2.45 pm REGISTRATION
 2.45 pm WELCOME
 by John Eatwell, CFAP

Session 1 – Chair: xxx

3:00 pm Paper 1
 Ana Babus (PhD paper)
 “The Formation of Financial Networks”

3:30 pm Discussant
 Jose Scheinkman

3:50 pm Paper 2
 Jianqing Fan, Jingjin Zhang, Ke Yu
 *“Asset Allocation with Gross Exposure Constraints for Vast
Portfolios”*

4:20 pm Discussant
 Paolo Zaffaroni

4:40 pm COFFEE, Common Room JBS

5:00 pm Paper 3
 John Eatwell, Tarik Mouakil

- 5:30 pm “Notes on Liquidity”
Discussant
Wei Xiong, Princeton
- 5:50 pm Paper 4
Rene Carmona, Max Fehr, Juri Hinz, Arnaud Porchet
“Emissions Market Models”
- 6:20 pm Discussant
David Newberry
- 7.00 pm Drinks in the Long Gallery, President’s Lodge, Queens’ College
by invitation only
- 7.30 pm Dinner, President’s Lodge, Queens’ College
by invitation only

SATURDAY, 20 September

- 8.00 – 8.30 am Breakfast in the Downing College
- 9.15 – 9.30 am COFFEE, Common Room JBS
- Session 2 – Chair: xxx**
- 9.00 am Paper 5
Chris Rogers, Angus Brown - **CRQF**
“Contracting for optimal investment with risk control”
- 9.30 am Discussant
Yuliy Sannikov, Princeton
- 9.50 am Paper 6
Birgit Rudloff
“Utility Maximization under Risk Constraints”
- 10.20 am Discussant – Chris Rogers
- 10.40 am COFFEE BREAK, Common Room, Judge Business School
- Session 3 – Chair: xxx**
- 11.00 am Paper 7
Michael Dempster – CFR
“Determinants of Commodity Prices and Convenience Yields”
- 11.30 am Discussant
Rene Carmora, Princeton
- 11.50 am Paper 8
Princeton paper
- 12.20 pm Discussion
- 12.45pm LUNCH, Common Room, Judge Business School

Session 4 – Chair: xxx

- 2.00 pm Paper 9
Michael McKenzie, Bill Janeway
“Venture Capital Fund Performance and the IPO Market”.
- 2.30 pm Discussant
Jakub Jurek, Princeton
- 2.50 pm Paper 10
Princeton paper
- 3.20 pm Discussion
- 3.40 pm COFFEE BREAK, Common Room, Judge Business School

Session 5 – Chair: xxx

- 4.00 pm Paper 11
Wei Xiong, Zhiguo He
“Delegated Asset Management and Market Segmentation”.
- 4.30 pm Discussant
Bill Janeway, CFAP and Mike Tehranchi
- 4.50 pm Paper 12
Andreas Pick, Hashem Pesaran
“Forecasting Random Walks Under Drift Instability”.
- 5.20 pm Discussant
Jianqing Fan, Princeton
- 6.45 pm Group Photo, President’s Garden, Queens’ College
- 7.00 pm Drinks in the Long Gallery, President’s Lodge, Queens’ College
by invitation only
- 7.30 pm Dinner, President’s Lodge, Queens’ College
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SUNDAY 21 September

- 7.45 – 8.30 am Breakfast in Downing College