

Swissquote Conference on Asset Management

Date: Thursday 20th and Friday 21st October 2011

Venue: Ecole Polytechnique Fédérale de Lausanne (EPFL), Switzerland

Scope: Asset management is a broad and topical theme in finance and financial engineering. It includes issues such as optimal portfolio choice and portfolio risk management; long term investments and asset liability management; or liquidity and inflation risk; etc. This conference brings together different perspectives and tools for asset management. It addresses academics and practitioners, and shall foster the interaction among individuals and across institutions.

The conference features presentations by leading experts and scholars in the field, a keynote address by Andreas Schlatter, Head UBS Global Asset Management Switzerland, and a panel discussion on "current challenges in asset management".

Speakers:

- Suleyman Basak (London Business School)
- Rene Carmona (Princeton University)
- Jerome Detemple (Boston University)
- Ioannis Karatzas (Columbia University)
- Attilio Meucci (Kepos Capital LP)
- Andreas Schlatter (UBS)
- Mogens Steffensen (University of Copenhagen)
- Pedro Santa-Clara (Universidade Nova de Lisboa)
- Josef Zechner (Vienna University of Economics and Business)

Discussants:

- Hansjörg Albrecher (University of Lausanne)
- Tony Berrada (University of Geneva and SFI)
- Pierre Collin-Dufresne (EPFL and SFI)
- Patrick Gagliardini (University of Lugano and SFI)
- Helyette Geman (University of London and ESCP Europe)
- Julien Hugonnier (EPFL and SFI)
- Felix Kübler (University of Zurich and SFI)
- Semyon Malamud (EPFL and SFI)

This conference is organized by the Swissquote Chair in Quantitative Finance and the Swiss Finance Institute at EPFL.

Conference Website: <http://sfi.epfl.ch/swissquote-conference>

Registration: Participation is free, but places at this conference are limited. Please register online on <http://sfi.epfl.ch/swissquote-conference>.