



Ron Gallant

Fuqua School of Business

Michael Johannes

Columbia Business School

Arthur Korteweg

Stanford Graduate School of Business

Lubos Pastor

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Nicholas Polson

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Donald D. Harrington Fellowship Symposium on

Quantitative Methods in Finance A Bayesian Perspective

The University of Texas
McCombs School of Business

Dec 4th 2009

9am – 4pm

GSB 3.130 (9am-12pm) and GSB 3.104 (1pm-4pm)

<http://faculty.chicagobooth.edu/carlos.carvalho/Symposium>

Donald D. Harrington Fellowship Symposium on
Quantitative Methods in Finance: A Bayesian Perspective

This one-day symposium will feature a series of talks and discussions regarding the role and use of Bayesian statistics/econometrics in finance research.

The event is structured in a flexible format hoping to foster a very interactive environment between the invited speakers, UT's faculty, graduate students and the audience at large.

Participation is open and free to all UT faculty and students. The event is sponsored by the Donald D. Harrington Fellowship Program.

Welcome

The University of Texas
McCombs School of Business
Dec 4th 2009
9am - 4pm
GSB 3.130 (morning)
GSB 3.104 (afternoon)

[Ron Gallant](#) - Duke University
[Michael Johannes](#) - Columbia University
[Arthur Korteweg](#) - Stanford University
[Lubos Pastor](#) - University of Chicago
[Nicholas Polson](#) - University of Chicago

Invited Speakers

For additional information email
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Schedule

9:00 AM ARTHUR KORTEWEG

“Corporate Credit Spreads under Parameter Uncertainty”

10:00 AM NICHOLAS POLSON

“Assessing the Recursive Utility Model”

11:00 AM RON GALLANT

“Habit, Long Run Risks, Prospect? A Statistical Inquiry”

12:00 P.M. - 1:30PM LUNCH

1:30 P.M. MICHAEL JOHANNES

“Sequential Predictive Regressions”

2:30 P.M. LUBOS PASTOR

“Are Stocks Really Less Volatile in the Long Run?”

3:30 P.M. FINAL DISCUSSION