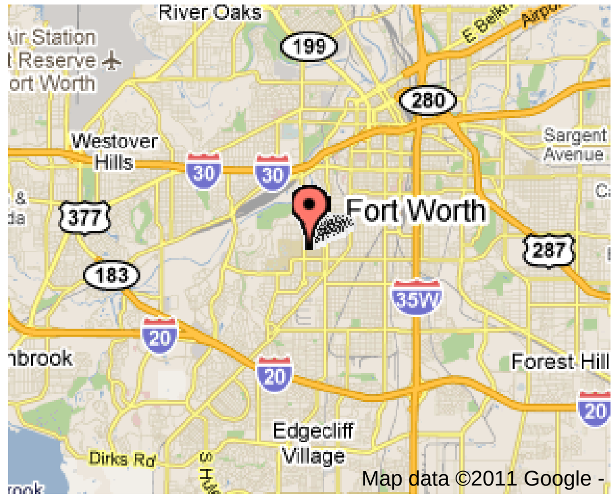
2010 Lone Star Finance Conference



Date
Friday, September 17, 2010

Location
Neeley School of Business
Texas Christian University
Smith Entrepreneurs Hall, Room 328
2805 Lowden Avenue
Fort Worth, Texas 76109

Parking
Visitors parking lot across the street on Lubbock Avenue or in Lot 12 on Sandage Avenue (see campus map below)

Hotels
Omni Fort Worth Hotel: Call 1-800-THE-OMNI and tell them you are with TCU to get a small discount (preferred rate of $189). This is the newest, and probably nicest hotel in downtown Fort Worth.
Other hotels nearby: The Ashton (small boutique hotel, very nice). Somewhat cheaper hotels: Hilton Fort Worth, Embassy Suites Fort Worth - Downtown, and Courtyard Fort Worth Downtown/Blackstone

Program
Click here!

Maps
TCU campus map
Downtown Fort Worth map
Grace restaurant map
Directions TCU to Grace via University

Supported by the Luther King Capital Management Center for Financial Studies

2010 Lone Star Program

10:00-10:10 Welcome

10:10-11:00 Paper one
Trading complex assets
Presenter: Shimon Kogan, University of Texas at Austin
Discussant: Indraneel Chakraborty, Southern Methodist University

11:00-11:10 Break

11:10-12:00 Paper two
Equity analysts affiliated with corporate lenders
Presenter: Swaminathan Kalpathy, Southern Methodist University
Discussant: Sebastien Michenaud, Rice University

12:00-1:00 Lunch

1:00-1:50 Paper three
Does ambiguity matter? Estimating asset pricing models with a multiple-priors recursive utility
Presenter: Hagen Kim, Texas A&M University
Discussant: Valery Polkovnichenko, University of Texas - Dallas

1:50-2:00 Break

2:00-2:50 Paper four
Debt maturity structure and credit quality
Presenter: Vijay Yerramilli, University of Houston
Discussant: Amar Gande, Southern Methodist University

2:50-3:00 Break

3:00-3:50 Paper five
Expertise, connections, and the labor market for corporate directors
Presenter: George Cashman, Texas Tech University
Discussant: Cesare Fracassi, University of Texas at Austin

3:50-4:00 Break

4:00-4:50 Paper six
Combination approaches to estimating optimal portfolios
Presenter: Bradley Paye, Rice University
Discussant: Federico Nardari, University of Houston

4:50-5:00 Break

5:00-5:50 Paper seven
The investment performance of contrarian funds
Presenter: Kelsey Wei, University of Texas - Dallas
Discussant: Hagen Kim, Texas A&M University

5:50-6:00 Lone Star 2011

6:30 Drinks & dinner at Grace, 777 Main Street, Fort Worth