



Lizard Brains and Subprime Woes

April 24, 2008 at 6 PM
Chicago IL

Andrew Lo, MIT Finance Professor and Director of the Laboratory for Financial Engineering addresses what went wrong in a discussion of "Lizard Brains and Subprime Woes: Reconciling Behavioral Finance with Efficient Markets."

Event Details

Date: April 24, 2008

Time: 5 PM Registration.

We will begin *promptly* at 6 PM; please arrive early.

Networking and cocktails prior to session

Host: JP Morgan

Location: Chase Tower

10 South Dearborn, 57th Floor, **Chicago, IL**

RSVP: http://www.100womeninhedgefunds.org/pages/event_registration.php

This event is NOT FOR ATTRIBUTION.

Admission is free, but there is a \$25 charge if you register and do not attend, even if you cancel in advance. No-show proceeds will be donated to our 2008 beneficiary, The Harold P. Freeman Patient Navigation Institute at the Ralph Lauren Center for Cancer Care.

If you have no-show fees in arrears, the system cannot register you for an event. Fees can be paid online at: <http://www.acteva.com/booking.cfm?bevaaid=125997>.

Space is limited. No walk-ins will be permitted.

Biography

Andrew Lo, Harris & Harris Group Professor; Director, Laboratory for Financial Engineering, MIT

Andrew Lo is a widely recognized expert in financial engineering and computational finance. He is the director of the MIT Laboratory for Financial Engineering, a research partnership between academia and industry designed to support and promote quantitative research in finance. His research interests include the empirical validation and implementation of financial asset pricing models; the pricing of options and other derivative securities; financial engineering and risk management; trading technology and market microstructure; statistics, econometrics, and stochastic processes; computer algorithms and numerical methods; financial visualization; nonlinear models of stock and bond returns; hedge-fund risk and return dynamics and risk transparency; and, most recently, evolutionary and

neurobiological models of individual risk preferences and financial markets.

He has published numerous articles in finance and economics journals, and is a co-author of *The Econometrics of Financial Markets* and *A Non-Random Walk Down Wall Street*. He is currently an associate editor of the *Annals of Economics and Finance*, *Financial Analysts Journal*, the *Journal of Portfolio Management*, the *Journal of Computational Finance*, and the *Review of Economics and Statistics*. His awards include the Alfred P. Sloan Foundation Fellowship, the Paul A. Samuelson Award, the American Association for Individual Investors Award, the Graham and Dodd Award, the 2001 IAFE-SunGard Financial Engineer of the Year award, a Guggenheim Fellowship, and awards for teaching excellence from MIT. He is a former governor of the Boston Stock Exchange, and currently a research associate of the National Bureau of Economic Research, a member of the NASD's Economic Advisory Board, and founder and chief scientific officer of AlphaSimplex Group, LLC, a quantitative investment management company based in Cambridge, Massachusetts.

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