March 14th 2023

New York, Convene

Programme at a Glance

Advisory Board Members

Afsheen Afshar, Founder and Managing Partner, **Pilot Waves Holding**
Michael Beal, Chief Executive Officer**, Data Capital Management**
Sylvain Champonnois, Quantitative Researcher**, CFM**
Roland Fejfar, Head TechBD EMEA/ APAC, **Morgan Stanley**
Sameer Gupta, Head of Data Solutions**, Point72**
Peter Hafez, Chief Data Scientist, **RavenPack**
Andrew Janian, Head of Equities Engineering, **Citadel**
Gary Kazantsev, Head of Quant Technology Strategy, Office of the CTO, **Bloomberg**
Petter Kolm, Professor**, Courant Institute of Mathematical Sciences, NYU**
Christos Koutsoyannis, CEO, **Atlas Ridge Capital**
Anthony Ledford, Chief Scientist, **Man AHL**
Michael Marrale, Chief Executive Officer**, M Science LLC**
Benoit Mondoloni, Global Head of Data Distribution, **Bank of America Merrill Lynch**
George Mussalli, CIO & Head of Research**, PanAgora AM**
Gordon Ritter, Founder**, Ritter Alpha**
Lisa Schirf, Managing Director, Global Head of Data Strategy, **Tradeweb**
Paul Humphrey, CEO, **BMLL Technologies**
Stefan Zohren, Deputy Director, **Oxford-Man Institute**
Yosef Zweibach, Chief Operating Officer of Quantic, Quant Strategies, **Walleye Capital**

Speakers

Yosef Zweibach. Chief Operating Officerm of Quantic, Walleye Capital
Carlos Gomez, Chief Investment Officer, Belobaba Crypto Asset Fund
Gordon Ritter, Founder and CIO, Ritter Capital

Mikhail Samonov, CEO, TwoCenturies
Gil Haddad, Head of Investment Decision Science, Fidelity Investments
Hamza Bahaji, Head of Financial Engineering and Investment Solutions, Amundi Asset Management
Dimitris Tsementzis, Head of ML Quants, Goldman Sachs
Jess Stauth, Chief Investment Officer – Systematic Equity, Fidelity Investments
Karishma Kaul, Head of Systematic Fixed Income Strategies, Fidelity Investments
Anthony Maylath, Quant Research VP – Equities and QIS, JP Morgan
Lisa Huang, Head of AI Investment and Management, Fidelity Asset Management
Vlasios Voudouris, Chief Data Officer, Argus Media
Dr Elliot Banks, Chief Product Officer, BMLL Technologies
James Munro, CTO, Man AHL
Yesim Tokat-Acikel, Managing Director, Head of Dynamic Risk Multi-Asset Strategies, Principal Asset Management
Michael. Korby, Head of Data Strategy, Balyasny Asset Management
Mayank Saxena, VP – QIS Trading, Societe Generale
Ioana Boier, Senior Principal Solutions Architect, Applied Researcher – Financial Services, NVIDIA
Hunter Almgren, Distinguished Technologist, HPE
Sylvain Champonnois, Senior Quant Researcher, CFM
JD Opdyke, Chief Analytics Officer, Sachs Capital Group Asset Management
Andrew Janian, Head of Equities Engineering, Citadel
Michael Koegler, Managing Principal and Co-Founder, Market Alpha
Lilian Quah, Managing Director, Portfolio Manager, Head of Quant Research, Epoch Investment Partners
Evan Reich, Global Head of Data Strategy and Sourcing, Verition Fund Management
Jane Buchan, CEO, Martlett Asset Management
Justin Lubell, Head of Global Equities, Citadel
David Rukshin, CTO, WorldQuant
Michelle Noyes, Managing Director, AIMA

Milind Sharma, CEO, QuantZ Capital Management
Michael Rothenberg, Global UDS BDM, FinServ, Energy, & AI, Dell
Alexander Fleiss, CEO, Rebellion Research
Nicholas Westray, Head of Execution Research, AllianceBernstein
Jonathan Berkow, Director of Data Science – Equities, AllianceBernstein
Danny Newman, Systematic Investor, Bridgewater Associates
Andrew Chin, Head of Quantitative Research and Chief Data Scientist, AllianceBernstein
Edward Tong, Data Scientist, Millenium Management
Dhrupad Bardwaj, Vice President, PDT Partners
Matt Greenwood, Chief Innovation Officer, Two Sigma
Guner Celik, Head of US Treasury Algorithmic Quantitative Research and Business Development, Cantor Fitzgerald
Paul Ebner, Portfolio Manager, One River Digital Asset Management
Kai Ni, Applied AI ML Director, JP Morgan
Diane Saucier, Financial Services Director, Pure Storage
Victor Alberto Olmedo, Global Field Solutions Architect, Pure Storage
Mayank Gupta, Quantitative Researcher, Fidelity Investments
Ihsan Saracgil, Senior Principle Data Scientist, Visible Alpha
Joe Rothermich, Head of StarMine Quantitative Research, LSEG
Chintan Kotecha, Senior Research Analyst, Bank of America
Morgan Slade, Founder and CEO, Cloud Quant
Michael Beale, CEO, Data Capital Management
Tom Taylor, Managing Director, Head of Alpha Technology, Man Numeric
Eliza Raphael, Head of Market Data, Schonfeld

CONFERENCE AGENDA: March 14th 2023
All timings in EDT

8.30am Welcome Address Amit Das, CEO, **Alpha Events**
8.35am: Chair's Opening Remarks **Chair:** Jane Buchan, CEO, **Martlet Asset Management**
8.45am Fireside Chat with David Rukshin, CTO of WorldQuant: Quant investing, technology and the future *This fireside chat will cover what funds are doing to support their quants amidst future uncertainty and what technologies, processes and priorities quant professionals should be focusing on for 2023* Moderator: Michael Beal, CEO, **Data Capital Management** David Rukshin, CTO, **WorldQuant**
9.05am PANEL: Inflation, uncertainty and market risk – future-proofing your quantitative strategy • Understand how quants can model unique macro events and deliver a return on investment • Building resilient models and strategies to prepare for future uncertainty • Exploring lessons learned from funds who thrive during black swan events • Understanding the extent to which ML can be used to model uncertainty Moderator: Michelle Noyes, Managing Director, **AIMA** Vlasios Voudouris, Chief Data Officer, **Argus Media** Dr Elliot Banks, Chief Product Officer, **BMLL Technologies** Danny Newman, Systematic Investor, **Bridgewater Associates** Chintan Kotecha, Senior Research Analyst, **Bank of America**
9.55 PRESENTATION: Building Together: how engineers and investment professionals can unite to design tools for managing market turbulence *Volatile markets can sometimes reveal shortcomings in the tools and analytics investors rely on. Too often, though, the developers who build platforms are decoupled from the investment teams that use them. An alternative is a unified model where engineers and investors work*

side-by-side to develop robust platforms. In this conversation, Citadel's Head of Global Equities and its Head of Equities Engineering will discuss their teams' collaboration to build solutions for navigating turbulence and delivering steady performance in challenging markets. Andrew Janian, Head of Equities Engineering, **Citadel** Justin Lubell, Head of Global Equities, **Citadel**
10.15 Large Language Models for Quant Finance • Investigating how and when large language models (LLMs) unlock new opportunities • Exploring the challenges and opportunities of training huge generic models • Understanding how LLM research accelerates innovation and capabilities Ioana Boier, Senior Principal Solutions Architect, Applied Researcher – Financial Services, **NVIDIA** Hunter Almgren, Distinguished Technologist, **Hewlett Packard Enterprise**
10.35 PANEL: Managing data design and infrastructure to support portfolio management and optimal quant research • Building cohesive tools and data pipelines which can be used for quant, data science and engineering with no impedance to data access • Scaling-out your quant analytics performance efficiently to ensure optimal quant workflow and process Moderator: Jonathan Berkow, Director of Data Science – Equities, **AllianceBernstein** Evan Reich, Global Head of Data Strategy and Sourcing, **Verition Fund Management** Michael Rothenberg, Managing Director, Head of Alpha Technology, Global UDS BDM, FinServ, Energy & AI, **Dell** Tom Taylor, Managing Director, Head of Alpha Technology, **Man Numeric**
11.15am NETWORKING BREAK

Track A: AI and ML Innovation	**Track B: ML Ops, Data Strategy and Infrastructure**	**Track C: Quant Strategy and Innovation**

Chairperson: Jane Buchan, CEO, Martlet Asset Management	***Chairperson: Christos Koutsoyannis,** CEO, **Atlas Ridge Capital***	**Chairperson: Giovanni Beliossi, Astarte Capital Partners**
11.45am PRESENTATION: AI exotic trader – deep hedging • Providing an end-to-end automated optimal hedging strategy for complex derivatives with the goal of retaining PnL and simplifying the daily workflow of the Equities Exotics trading desk. • Showcasing a truly data-driven approach that breaks away from classic valuation models and addresses well-known limitations, such as market frictions and transaction costs • Understanding how to significantly improve hedging performance for a large group of equity exotics over 10-year backtest period Kai Ni, Applied AI ML, **JP Morgan**	**FIRESIDE CHAT: The New Race to Zero Latency - Speed, Flexibility and Agility** • Work Faster, Work Smarter: Scale up and iterate quickly to capture fleeting alpha • Free your data scientists to do data science • Build agility with intelligent architecture, multi-protocol capabilities and dynamic scalability Diane Saucier, Financial Services Director, **Pure Storage** Victor Alberto Olmedo, Global Field Solutions Architect, **Pure Storage**	**PRESENTATION: The age of intangibles investing** • Which intangible factors improve future fundamentals, sustain growth and profitability, and offset the risk of omitting valuable assets? • How do consumer satisfaction and brand drive business performanc • How does engaged human capital facilitate creativity and long-term innovation? • How can intangible assets improve a firm's ability to recover from black swan events? Mikhail Samonov, CEO, **TwoCenturies**
12.15pm PANEL: Using machine learning to provide a true competitive advantage • Using ML to support quantitative processes and decision-making	**PANEL: Building internal capability to enable ML at scale** • Importance of creating and delivering intuitive and efficient	**PANEL: Developing tools and data pipelines to streamline existing and future quant workflow and processes** • Understanding how to ensure quants work intuitively and effectively

• Exploring new ML technology and processes for alpha generation • Identifying key metrics to consider when approaching model selection • Understanding when your model is broken and when to intervene • Using ML to model uncertainty and unique events • Exploring the use cases of Auto ML Moderator: Michelle Noyes, Managing Director, **AIMA** Lisa Huang, Head of AI Investment and Management, **Fidelity Asset Management** Dimitris Tsementzis, Head of ML Quants, **Goldman Sachs** Morgan Slade, Founder and CEO, **Cloud Quant**	ways of working for quant developers • Understanding how to build and deploy large scale models and preparing the infrastructure to support that • Setting up a training environment for reproducible ML results • Deploying and maintaining unifying solutions across the business Moderator: Michael Koegler, Managing Principal and Co-Founder, **Market Alpha** Sylvain Champonnois, Senior Quant Researcher, **CFM** Lilian Quah, Managing Director, Portfolio Manager, Head of Quant Research, **Epoch Investment Partners** Michael Beal, CEO, **Data Capital Management**	• Refining quant processes – what needs to be considered to run an effective quant shop? Moderator: Alexander Fleiss, CEO, **Rebellion Research** Jess Stauth, Chief Investment Officer – Systematic Equity, **Fidelity Investments** Yosef Zweibach. Chief Operating Officer, **Walleye Capital** Conor Twomey, **KX** Guner Celik, Head of US Treasury Algorithmic Quantitative Research and Business Development, **Cantor Fitzgerald** Dhrupad Bardwaj, Vice President, **PDT Partners**
1.05pm NETWORKING LUNCH		

2.05pm PRESENTATION: Steady-state properties of systematic portfolio strategies with market impact • New closed-form formulas derived for the steady-state optimal turnover of systematic strategies in the presence of market impact • A decoupling technique is given whereby the problem decouples along liquidity-adjusted principal component directions • Transient impact can be handled by inclusion of one additional state variable per asset Gordon Ritter, Founder and CIO, **Ritter Capital**	**PRESENTATION: Trending Now: Momentum in Digital Markets** • Review the case for trend following in digital markets • Explore the benefits of a natively digital implementation • Consider modeling and implementation nuances unique to digital strategies Paul Ebner, Portfolio Manager, **One River Digital Asset Management**	**PRESENTATION: Quant credit – quantitative investing into underutilized asset classes** • Explore the opportunity set for Quant Credit. • What kind of challenges are associated with applying a quantitative investment process to credit? • Which factors drive a successful Quant Credit Strategy? Karishma Kaul, Head of Systematic Fixed Income Strategies, **Fidelity Investments**

2.35pm PANEL: Utilizing NLP to expand data sources and provide meaningful market analysis • Leveraging sentiment analysis for better investment decisions • Exploring the potential advantages of sentence-based NLP and advanced NLP tools for increased returns Moderator: Edward Tong, Data Scientist, **Millenium Management** Hamza Bahaji, Head of Financial Engineering and Investment Solutions, **Amundi Asset Management** Andrew Chin, Head of Quantitative Research and Chief Data Scientist, **AllianceBernstein** Joe Rothermich, Head of StarMine Quantitative Research, **LSEG**	**PANEL: Data sourcing and strategy – finding the sweet spot** • Assessing analysis and implementation of different alternative data sources • Embedding new sources of data across different asset classes using quantitative tools • Exploring the utility and application of ESG data • Identifying new markets for data sourcing • Unravelling the data onboarding and processing pipeline Moderator: Carlos Gomez, Chief Investment Officer, **Belobaba Crypto Asset Fund** Michael Korby, Head of Data Strategy, **Balyasny Asset Management** Evan Reich, Global Head of Data Strategy and Sourcing, **Verition Fund Management** Eliza Raphael, Head of Market Data, **Schonfeld**	**PANEL: Blending quant investing strategies within fundamental processes to increase return** • Identifying the performance gains expected with a quantamental approach and why • How are quant tools being used by fundamental managers? • Data sourcing and access for fundamental Moderator: Gil Haddad, Head of Investment Decision Science, **Fidelity Investments** Anthony Maylath, Quant Research VP – Equities and QIS, **JP Morgan** Mayank Saxena, VP – QIS Trading**, Société Géneralé** Danny Newman, Systematic Investor, **Bridgewater Associates** Yesim Tokat-Acikel, Managing Director, Head of Dynamic Risk Multi-Asset Strategies, **Principal Asset Management** Ihsan Saracgil, Senior Principle Data Scientist, **Visible Alpha**
3.25pm NETWORKING BREAK		

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<td>3.55pm PRESENTATION: Enhancing momentum strategies with NLP-based signals

• Extraction of investor sentiment towards stocks from daily news flow based on NLP
• Design of sentiment momentum signal
• Adding the sentiment signal to the stock picking criteria of a traditional momentum strategy

Hamza Bahaji, Head of Financial Engineering and Investment Solutions, Amundi Asset Management</td>
<td>PRESENTATION: Bayesian learning and market microstructure

• Our model focusses on understanding the relative importance of cross-sectional information vs order book depth information in return forecasting.
• Use Sparse Bayesian learning & Shapley value to efficiently fit the model and identify the important drivers of equity returns at higher frequencies.
• Suggest new direction for the impact literature focussing on depth.

Nicholas Westray, Head of Execution Research, AllianceBernstein</td>
<td>PRESENTATION: Beating the Correlation Breakdown: Robust Inference and Fully Flexible Scenarios and Stress Testing for Financial Portfolios

• Finite sample distribution, quantile function, p-values, and confidence intervals of the correlation matrix (and simultaneously, each cell) under any (valid) conditions
• Perturbation of ANY COMBINATION of matrix cells while (validly) holding the rest constant for fully flexible scenarios/stress testing
• More robust and flexible than competing, more complex and limited spectral methods

JD Opdyke, Chief Analytics Officer, Sachs Capital Group Asset Management</td>
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<td colspan="3">4.30pm Birds of a feather
Join one of 8 roundtable discussions to exchange ideas, challenges and solutions on key themes within Quant Investing with your peers, over a glass of bubbly.</td>
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1. The future for quantamental – effectively integrating analytics into fundamental investment processes **Facilitator:** *JD Opdyke, Chief Analytics Officer,* ***Sachs Capital Group Asset Management***	**2. Factor investing – smart betas and alphas** **Facilitator:** *Milind Sharma, CEO,* ***QuantZ Capital Management***	**3. Challenges and opportunities in alternative risk premia strategies** **Facilitator:** *Mayank Gupta, Quant Researcher,* ***Fidelity Investments***	**4. Developing platforms to streamline quant workflows and speed up model discovery and deployment** **Facilitator:** *Ritesh Bansal, Director, Risk Analytics Product****, Citi***
5. Ease of data access – challenges of effectively using your data **Facilitator:** *Dr Elliot Banks, Chief Product Officer,* ***BMLL Technologies***	**6. Creating long-term alpha from alternative data sources** **Facilitator:** *Vlasios Voudouris, Chief Data Officer, Argus Media,* ***Argus Media***	**7. Challenges of using NLP in modelling** **Facilitator:** *Joe Rothermich, Head of StarMine Quantitative Research,* ***LSEG***	**8. Data onboarding – streamlining the process and increasing efficiency** **Facilitator:** *Andrew Bieler, Strategic Account Executive,* ***CRUX***
5.05 CLOSING KEYNOTE: Technology's role in managing risk and driving investment outcomes			

A unique opportunity to join leading C-suite practitioners from technology-driven investment companies to hear their views on the biggest technology developments over the past five years and the biggest opportunities and risks for the next five and beyond. They will discuss and debate a range of topics, including data/compute, cloud strategy, risk management, AI and quant and engineering talent. **Moderator:** Jess Stauth, Chief Investment Officer – Systematic Equity, **Fidelity Investments** Matt Greenwood, Chief Innovation Officer, **Two Sigma** James Munro, CTO, **Man AHL**
5.45 Drinks and Networking Reception

Contact Details

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