



AI and Data Science in Capital Markets December 6th – 7th 2017 Conference Programme

Day one - The next generation of alternative data and how to use it

- 09:00 **Welcome**
Alan Press, President, Newsweek Media Group
Afsheen Afshar, Chief Artificial Intelligence Officer, Cerberus Capital Management
- 09:05 **Keynote: John Fawcett, CEO and co-Founder, Quantopian**
Interviewed by Kevin Maney, Technology Editor, Newsweek
- Innovation in alternative data sets**
- 09:30 Alternative data, vitamins or morphine?
Greg Skibiski, CEO, Thasos
- 09:40 Expanding geospatial analytics beyond optical imagery
A.J. DeRosa, Executive Vice President & Head of Global Sales, Orbital Insight
- 09:50 From smartphones to smart data: Location's impact on our economy
Brian Handly, CEO, Reveal Mobile
- 10:00 Proprietary vs public data, is there an edge?
Hicham Oudghiri, CEO & Co-Founder, Enigma
- 10:10 **Panel Session: Public or private: Dealing in alternative data**
- *Chair - Pavan Arora, Head of Data, IBM Watson*
 - *A.J. DeRosa, Executive Vice President & Head of Global Sales, Orbital Insight*
 - *Hicham Oudghiri, CEO & Co-Founder, Enigma*
 - *Brian Handly, CEO, Reveal Mobile*
 - *Greg Skibiski, CEO, Thasos*
- 10:40 Comfort break
- 10:45 Unlocking value in PE and unlisted company data
Rado Lipuš, Founder and CEO, Neudata

10:55 Getting actionable insights from data assets
Tammer Kamel, Founder & CEO, Quandl

11:05 The Alternative Data Landscape
Emmett Kilduff, CEO, Eagle Alpha

11:15 **Panel Session:** Alternative data: Evolution of different business models

- *Chair - Michael Marrale, CEO, M Science*
- *Tammer Kamel, Founder & CEO, Quandl*
- *Rado Lipuš, Founder and CEO, Neudata*
- *Emmett Kilduff, CEO, Eagle Alpha*
- *Chris Petrescu, Data Strategy, ex-WorldQuant*

11:45 Coffee Break sponsored by JPMorgan Chase & Co.

The next frontier NLP analysis

12:00 Inside the most sophisticated hedge funds: How big data and NLP is becoming increasingly important
Armando Gonzalez, CEO, RavenPack

12:15 A platform approach to NLP, graph and entity analytics to address real world challenges
Tim Baker CFA, Global Head of Innovation, Finance & Risk, Thomson-Reuters

12:30 NLP technology and human discretionary analysis - quickly surfacing information algorithmically, a fundamental sweet spot
Tom Doris, CEO, OTAS Technologies

12:45 How much more big data is available in China?
Eric Yu, CEO, GTCOM China

13:00 **Panel Session:** The next frontier NLP analysis

- *Chair – Stephen Morse, Neudata*
- *Tom Doris, CEO, OTAS Technologies*
- *Tim Baker CFA, Global Head of Innovation, Finance & Risk, Thomson-Reuters*
- *Armando Gonzalez, CEO, RavenPack*
- *Gautham Sastri, President & CEO, iSentium*

13:30 Lunch sponsored by Battlefin

Finding alpha in alternative data

14:30 **Panel Session:** Is the crowd wiser?

- *Chair – Peter Hafez, Chief Data Scientist, RavenPack*
- *Jessica Stauth, Investment Team Managing Director, Quantopian*
- *Jim Liew, Assistant Professor in Finance, Johns Hopkins Carey Business School*
- *Leigh Drogen, CEO, Estimote*
- *Morgan Slade, CEO, CloudQuant*

- 15:10 When will we see the first legal case involving alternate data?
Jonathan R. Streeter, Partner, Dechert LLP
- 15:25 Does your big data match your big idea?
Wesley S. Chan, Ph.D. - Senior Vice President, Director, Stock Selection Research, Acadian Asset Management
- 15:40 Machine learning takeovers
Yin Luo, Vice Chairman Quantitative Research, Economics, and Strategy (QES), Wolfe Research
- 15:55 Encrypting data for AI models
Andrew Trask, OpenMined
- 16:10 **Panel Session:** What does it take to generate alpha from alternative data?
 - *Chair – Nirvana Farhadi, Global Head, Financial Services RegTech, Risk & Regulatory Compliance Affairs, Hitachi Vantara*
 - *Jonathan R. Streeter, Partner, Dechert LLP*
 - *Wesley S. Chan, Ph.D. - SVP, Director, Stock Selection Research, Acadian Asset Management*
 - *Yin Luo, Vice Chairman, QES, Wolfe Research*
 - *Andrew Trask, OpenMined*
- 16:50 Coffee break sponsored by JPMorgan Chase & Co.
- Adopting a systematic approach in discretionary investing**
- 17:05 What machine learning can and cannot do
Claudia Perlich, Senior Data Scientist, Two Sigma
- 17:20 Machine-learning factory of live investment solutions
Yaakov Tsaig, Research Scientist, BlackRock
- 17:35 The future of quantamental
Matei Zatreanu, Founder, System2
- 17:50 **Panel Session:** Adopting a systematic approach – do's and don'ts
 - *Chair: John Lowrey, Global Head of Cash Product Strategy, Citi*
 - *Matei Zatreanu, Founder, System2*
 - *Claudia Perlich, Senior Data Scientist, Two Sigma*
 - *Michael Beal, CEO, Data Capital Management*
 - *Yaakov Tsaig, Research Scientist, BlackRock*
- 18:30 Closing remarks & views on the future
Nirvana Farhadi, Global Head, Financial Services RegTech, Risk & Regulatory Compliance Affairs, Hitachi Vantara
- 18:40 Networking reception sponsored by RavenPack
- 20:30 Reception ends

Day two – Advanced portfolio management, human capital, high performance computing and HFT

- 08:50 **Welcome**
Michael Beal, CEO, Data Capital Management
- Advanced portfolio management**
- 09:00 The best and worst traits of Autonomous Learning Investment Managers
Michael Oliver Weinberg, CFA, Chief Investment Officer, MOV37
- 09:15 GPU enabled XVA pricing and risk calculations for advanced portfolio management
Mate Radalj, Vice President, Field Operations, Kinetica
- 09:30 Machine learning for trading
Gordon Ritter, Senior Portfolio Manager, GSA Capital
- 09:45 **Panel Session:** Deep portfolio management
- *Chair: Gordon Ritter, Senior Portfolio Manager, GSA Capital*
 - *Mate Radalj, Vice President, Field Operations, Kinetica*
 - *Petter Kolm, Clinical Professor of Mathematics, NYU*
 - *Michael Oliver Weinberg, CFA, Chief Investment Officer, MOV37*
 - *Arun Verma Ph.D., Head, Quant Research Solutions, Bloomberg*
- 10:25 **Keynote:** When to trust robots with decisions and when not to
Vasant Dhar, Professor NYU; Chief Editor, Big Data; Founder SCT Capital Management
- 10:50 Coffee break sponsored by JPMorgan Chase & Co.
- Human Capital - Making the human-machine collaboration work**
- 11:25 Man vs. Machine or Man + Machine, how to maximise the value of collaboration
Adil Abdulali, President & Chief Science Officer, MOV37 and Protégé Partners
- 11:40 Attracting and maximizing data scientists in capital markets
Richard Pook, Executive Search Consultant, Dore Partnership
- 11:55 Scaling artificial intelligence within financial services
Sangeeta Chakraborty, Chief Customer Officer, Ayasdi
- 12:10 Mindset, concepts & examples
Sylvain Champonnois, Director, Scientific Active Equity, BlackRock
- 12:25 **Panel Session:** Optimizing human capital in data science departments
- *Chair: Roland Fejfar, Vice President, Fintech IBD, Morgan Stanley*
 - *Adil Abdulali, President & Chief Science Officer, MOV37 and Protégé Partners*
 - *Andrew Janian, Head of Data Engineering, Two Sigma*
 - *Sangeeta Chakraborty, Chief Customer Officer, Ayasdi*
 - *Richard Pook, Executive Search Consultant, Dore Partnership*
 - *Sylvain Champonnois, Director, Scientific Active Equity, BlackRock*

- 13:05 Lunch sponsored by NVIDIA
- At the intersection of 100x computing and data science**
- 14:00 Latest developments in deep learning and the role of hardware
Peter Wang, CTO, Anaconda
- 14:15 Explainable ML for investment decisions
Aric Whitewood, Managing Partner, WilmotML
- 14:30 The dangers of statistical overfitting & other abuses of mathematics
David H. Bailey, Former Berkeley Lab Scientist
- 14:45 **Panel Session:** Will 100x computing become the focus of the alpha ‘arms race’?
 - *Chair: John Ashley, Global Professional Services Lead, NVIDIA*
 - *Aric Whitewood, Managing Partner, WilmotML*
 - *David H. Bailey, Former Berkeley Labs Scientist*
 - *Florian Capolunghi, Head of Delta1 Trading, CIB, Société Générale*
 - *Peter Wang, CTO, Anaconda*
- 15:25 Coffee break sponsored by JPMorgan Chase & Co.
- Machine learning, market making and trade execution**
- 15:40 High frequency market making with machine learning
Matthew Dixon, Professor of Finance & Statistics, Illinois Institute of Technology
- 15:55 Using ML in best execution: alpha profiling
Henri Waelbroeck, Director of Research, Portware
- 16:10 Predictive power vs. explainability of machine learning models in market making
Ediz Ozkaya, Lead Machine Learning Strategist, Goldman Sachs
- 16:25 **Panel Session:** Machine learning, market making and trade execution, what’s next?
 - *Chair: Larry Tabb, Chairman, TABB Group*
 - *Matthew Dixon, Professor of Finance & Statistics, Illinois Institute of Technology*
 - *Henri Waelbroeck, Director of Research, Portware*
 - *Ediz Ozkaya, Lead Machine Learning Strategist, Goldman Sachs*
- 17:15 Closing remarks
Michael Beal, CEO, Data Capital Management
- 17:30 Close