

Day one: March 11, 2020, London	
8.20	Registration and refreshments
8.50	WELCOME ADDRESS: Mauro Cesa , quant finance Editor, <i>Risk.net</i>
9.00	OPENING KEYNOTE ADDRESS: Reinforcement learning in trading Hans Buehler, global head equities analytics, automation, and optimization, JP Morgan Chase & Co.
9.40	Intraday market microstructure and the use of exogenous information in quantitative execution Giuliano De Rossi, executive director, Goldman Sachs Michael Steliaros, global head of quantitative execution services, Goldman Sachs
10.20	Neural networks with asymptotics control: asymptotic splines and constrained radial layers Alexander Antonov , chief analyst, Danske Bank
11.00	Morning break and opportunity to network
	STREAM ONE: PRICING, MODELLING & MARKET STRUCTURE
	Chair's opening remarks: Mostafa Mostafavi , founder and head of machine learning, SMM Trading Services & researcher, Imperial College London
	STREAM TWO: LIBOR REPLACEMENT, INVESTING & HEDGING
	Chair's opening remarks: Erik Vynckier , interim chief executive and chair of research and thought leadership, Foresters Friendly Society
11.30	What happens to FX markets around flash crashes? Rohini Grover, vice-president, Deutsche Bank Shreyas Gopal, FX strategist, Deutsche Bank
	MASTERCLASS ON TRANSITIONING FROM IBOR TO RISK FREE RATES PRESENTATION: Libor fallback: the cost of a signature Marc Henrard, managing partner, muRisQ Advisory & visiting professor, University College London

12.00	<p>Robust finance via a new generation of neural networks based quantitative models</p> <p>Lukasz Szpruch, director of finance and economics programme, The Alan Turing Institute</p>	<p>PRESENTATION: Analytic pricing of options on compounded rates</p> <p>Colin Turfus, quantitative analyst, Deutsche Bank</p> <p>FOLLOW ON DISCUSSION: How is the industry navigating the transition to new rates?</p>
12.30	<p>Recent quantitative advances in market making regulation</p> <p>Mathieu Rosenbaum, professor, Ecole Polytechnique</p>	<ul style="list-style-type: none"> • Transition planning and programme essentials • Implementation risks – examples • Analytics to navigate the Libor transition <p>Moderator: Helen Bartholomew, editor-at-large, Risk.net Antoine Bouvet, senior rates strategist, ING Marc Henrard, managing partner, muRisQ Advisory & visiting professor, University College London Erik Vynckier, interim chief executive and chair of research and thought leadership, Foresters Friendly Society</p>
1.10	<p>Lunch and opportunity to network</p>	
2.00	<p>Latest developments in deep pricing</p> <p>Youssef Elouerkaoui, managing director, global head of credit and commodities quantitative analysis, Citi</p>	<p>Natural language processing for investment use cases: building a global toolbox</p> <p>Sylvain Forté, chief executive officer, SESAMm</p>
2.30	<p>Optimal execution of foreign securities: a double-execution problem with machine learning</p> <p>Álvaro Cartea, professor, University of Oxford</p>	<p>Long term prediction for machine learning stock selection program</p> <p>Tony Guida, senior quantitative researcher, RAM Active Investments</p>

3.00	Model-free pricing of wrong way risk for CVA and FVA Chris Kenyon , head of XVA quant modelling, MUFG Securities	The power of deep hedging: from vanilla assets to variable annuities Neil Palmer , director, Beacon Platform
3.30	One bad apple: the risks posed by central clearing Andrew Dickinson , director, Bank of America Merrill Lynch	Hedging with frictions Johannes Muhle-Karbe , chair in mathematical finance, director of CFM-Imperial Institute of Quantitative Finance, Imperial College London
4.00	Afternoon break and opportunity to network <i>Interested in publishing your research in Risk Journals? – Talk to Sarah Campbell, journals manager, Risk.net</i>	
4.20	AFTERNOON KEYNOTE ADDRESS: Harvesting macroeconomic risk premia Daniel Giamouridis , global head of scientific implementation, Bank of America Merrill Lynch	
5.00	RISK.NET QUANT OF THE YEAR 2020: A modeling framework for term rates replacing Libor Fabio Mercurio , global head of quant analytics, Bloomberg (Risk.net Quant of the Year 2020)	
5.40	CLOSING REMARKS: Mauro Cesa , quant finance Editor, Risk.net	
	Cocktail reception continued in the exhibition area	

Day two: March 12, 2020, London	
8.20	Registration and refreshments
8.50	WELCOME ADDRESS: Mauro Cesa , Quant Finance Editor, RISK.NET
9.00	OPENING KEYNOTE ADDRESS: Blueprint for quant in turbulent times Andrew Dyson , chairman and chief executive officer, QMA

9.40	<p>ALL STAR PANEL: Integrating ESG in quantitative strategies: is it achievable?</p> <ul style="list-style-type: none"> • Applying a quantitative approach to ESG integration • The current state of the availability and quality of the ESG data • Generating alpha and/or reducing risk with ESG factors • Can quants transform ESG? <p>Moderator: Rob Mannix, editor , quant Investing, Risk.net Jason Mitchell, co-head of responsible investment, Man Group Antonia Lim, head of quantamental investments, Schroders</p>	
10.25	<p>KEYNOTE ADDRESS: Sensing human behaviour using volumes of online data</p> <p>Tobias Preis, professor of behavioural science and finance, co-director, data science lab, Warwick Business School & fellow, The Alan Turing Institute</p>	
11.00	<p style="text-align: center;">Morning break and opportunity to network</p> <p>KNOWLEDGE CAFÉ: Grab a coffee and join a table of your choice to share ideas and network with fellow industry professionals.</p> <ul style="list-style-type: none"> • What is the role of ESG in quantitative strategies? - Led by: Hitendra Varsani, executive director, core research team, MSCI • Generating synthetic markets – Led by: Alexei Kondratyev, managing director, global head of data analytics, CCIB, Standard Chartered Bank • A new methodology in ever growing area of AAD – Led by: Dmitri Goloubentsev, head of automatic adjoint differentiation, Matlogica 	
	STREAM ONE: NEURAL NETS, NLP & VOLATILITY	STREAM TWO: INVESTING, ESG, CROWDING & MARKET GENERATORS
	Chair’s opening remarks: Miquel Nogue i Alonso , co-founder, Artificial Intelligence Finance Institute	Chair’s opening remarks: Erik Vynckier , interim chief executive and chair of research and thought leadership, Foresters Friendly Society
11.30	<p>Not so particular about calibration: smile problem resolved</p> <p>Aitor Muguruza, head of quantitative modelling and data Analytics, Synergis Capital Management (Risk.net. Rising Star Award 2020)</p>	<p>Sustainable long-term investing - the next frontier in factors and ESG</p> <p>Hitendra Varsani, executive director, core research team, MSCI</p>

12.00	<p>Predicting intraday risk and liquidity with news analytics</p> <p>Giuliano De Rossi, executive director, Goldman Sachs Ryoko Ito, quantitative execution services, associate, Goldman Sachs</p>	<p>Recent results on footprints of crowding on market microstructure</p> <p>Iacopo Mastromatteo, vice-president, trading research, Capital Fund Management</p>
12.30	<p>The power of words: capturing alpha with machine-read analyst sentiment</p> <p>Alix Guerrini, head of European quantitative equity research, Morgan Stanley</p>	<p>A new risk model for fixed income factor investing</p> <p>Luca Bosatta, managing director, multi-asset class research, Qontigo</p>
1.00	Lunch and opportunity to network	
2.00	<p>Detecting trends in prices with neural nets: is it worth the hassle?</p> <p>Sandrine Ungari, head of cross-asset quantitative research team and deputy head of the global quantitative research, Societe Generale</p>	<p>The market generator</p> <p>Christian Schwarz, executive director, data analytics group, Standard Chartered Bank</p>
2.30	<p>Quantum neural networks</p> <p>Alexei Kondratyev, managing director, global head of data analytics, CCIB, Standard Chartered Bank</p>	
3.00	Afternoon break and opportunity to network	
3.20	<p>A rough perspective on modern market generators</p> <p>Blanka Horvath, lecturer in financial mathematics, King's College London (Risk.net. Rising Star Award 2020)</p>	
4.00	<p>The challenges of factor timing</p> <p>Nick Baltas, managing director, head of R&D, systematic trading strategies, Goldman Sachs</p>	
4.40	Chairman's closing remarks: Mauro Cesa , quant finance Editor, <i>Risk.net</i>	
4.50	End of the conference	