INQUIRE UK
Institute for Quantitative Investment Research

Practitioner Seminar

Tuesday 28th January 2020
Goldman Sachs
Stonecutter Street Entrance, 2 Stonecutter Street, London EC4A 4AH

Provisional programme

08:30 – 09:00	**Registration – Coffee**
09:00 – 09:05	Opening remarks
09:05 – 09:50	**Ashley Lester – Schroders** *Factor Interactions and Non-Linearities*
09:50 – 10:35	**Dominik Wolff and Fabian Echterling – Deka** *Machine Learning Approaches for Stock Selection*
10:35 - 10:55	**Mid-morning break**
10:55 – 11:40	**Matthias W. Uhl - UBS AM** *Enhancing Portfolio Optimization with News Sentiment* *Co-authors:* Philippe Rohner
11:40 – 12:25	**Giuliano De Rossi and Ryoko Ito - Goldman Sachs** *News, Volatility and Trading Volume* *Co-authors:* Michael Steliaros
12:25 – 12:40	**Academic Discussion:** *News Analytics in Finance* **Discussant: Gautam Mitra – OptiRisk and UCL**
12:40 - 13:40	**Lunch**
13:40 – 14:25	**Philip Messow - Quoniam** *Factor Investing in Credit* *Co-authors:* Harald Henke, Hendrik Kaufmann, Jieyan Fang-Klingler
14:25 -15:10	**Harald Lohre - Invesco** *An Integrated Approach to Currency Factor Timing* *Co-authors:* Ananthalakshmi Ranganathan, Sandra Nolte, Houssem Braham
15:10 – 15:25	**Academic Discussion:** *Factor Investing Beyond Equities* **Discussant: Mamdouh Medhat – Cass Business School**
15:25 - 15:45	**Mid-afternoon break**
15:45 - 16:30	**Lingjuan Ma - FTSE-Russell** *The Size Exposure Spectrum and Factor Tilts*
16:30 – 17:15	**Oliver Marchand - MSCI** *Are Climate Change Exposure and Climate Change Resilience now Factors?*
17:15 – 17:20	**Closing remarks**
17:20 – 18:15	**Drinks Reception**