

Practitioner Seminar

Friday, 2nd February 2024

Kindly hosted by LSEG, 10 Paternoster Square, EC4M 7LS

Provisional Programme

08:30 – 09:00	Registration – Coffee
09:00 – 09:05	Opening remarks
09:05 – 09:50	Giulio Renzi-Ricci (Vanguard) <i>From Risk Parity to Outcome Risk Parity: A Review and Extension of the Risk Parity Portfolio with Return Predictability</i> Co-authors: Oliver Harvey and Lucas Baynes
09:50 – 10:35	Elroy Dimson (Cambridge University) <i>Long-run asset returns</i> Co-authors: David Chambers, Antti Ilmanen and Paul Rintamäki
10:35 - 11:00	Mid-morning break
11:00 - 11:50	Santiago Walliser (University of Zurich and Lean Financial Solutions) <i>Four-fold News Sentiment and Stock Returns</i> Co-authors: Ming Deng, Miha Kebe, Patrick Lucescu and Matthias W. Uhl Academic Discussion: David Schroeder, Birkbeck Business School
11:50 - 12:40	Mamdouh Medhat (Dimensional Fund Advisors) <i>Reversals and the returns to liquidity provision</i> Co-authors: Wei Dai and Robert Novy-Marx Academic discussion: Peter Pope (Bocconi University)
12:40 - 13:40	Lunch
13:40 - 14:25	Dan DiBartolomeo (Northfield) <i>Investment Performance Analysis When the Distribution of Returns is Non-Normal</i>
14:25 - 15:10	Maarten Jansen (Robeco) <i>Beyond GMV: Raising the bar for evaluating covariance estimators</i> Co-authors: M. Sipke Dom, Clint Howard and Harald Lohre
15:10 - 15:40	Mid-afternoon break
15:40 – 16:25	Ross French (Nomura) <i>Sizing Matters: Optimal scaling of long & short exposures in equity portfolios</i>
16:25 – 17:10	Julien Riposo, Tom Chan (LSEG, FTSE Russell) <i>Sensitivity Analysis for Portfolio Construction Methodologies.</i> Co-authors: Andreas Schroeder and Ely Klepfish
17:10 – 17:15	Closing Remarks
17:15 – 18:00	Drinks Reception