Machine learning of one sort or another has been happening within the financial arena for some time. Today, investment managers and trading operations can apply machine learning algorithms to a range of areas. This might include mining big data and the challenge of extracting useful information from unstructured data, which could extend to social media content, and then how to find value using predictive analytics or trading. The expanding big data universe opens a whole area of alternative datasets - what is out there, what is hot, what is coming...

Other interesting areas include advanced quantitative methods of balancing portfolios and managing risk, or how machine learning can be applied at the micro-market level to manage order flow and transaction costs.

At a higher level, the use of AI and deep learning raises ethical questions. Could the role of financial analysts be replaced by smarter algorithms, and how would this reshape the industry? From a regulatory perspective, what grey areas could be opened up when machine learning algorithms are used to police markets?

Newsweek’s AI and Data Science - Capital Markets conference will delve into each of these areas, providing insights from top level industry practitioners at banks and hedge funds, as well as chief technical officers, academics and regulators.
WHY ATTEND?

This two day conference brings together the most influential players in this global market to learn, debate, network and do business.

Being present will enable you to make strategic decisions on how your business should engage with this technology, with whom to partner and ultimately, how to ensure that your business creates a meaningful, long-term competitive advantage.

ADVISORY BOARD

Dr. Paul Bilokon  
Head of MET Credit Quants,  
Deutsche Bank; Founder,  
CEO, Thalesians

Dr. Sylvain Champponnois  
Director, Scientific Active Equity,  
BlackRock

Prof. Dave Cliff  
Professor of Computer Science /  
Head of Merchant Venturers’ School of Engineering, Bristol University

Roland Fejfar  
VP - FinTech IBD,  
Morgan Stanley

Dr. Tristan Fletcher  
Research Director,  
Thought Machine

Peter Hafez  
Chief Data Scientist,  
RavenPack

Prof. David Hand  
Chief Scientific Advisor, Winton Capital Management

Prof. Nick Jennings  
Vice Provost (Research),  
Imperial College London

Dr. Andrei Kirilenko  
Director, Centre for Global Finance & Technology, Imperial College Business School

Stephen Morse  
Head of Global Financial Data Partnerships, Twitter

Prof. Steve Roberts  
Director, Oxford-Man Institute & Professor of Information Engineering, University of Oxford

Prof. Philip Treleaven  
Director, UK Centre for Financial Computing & Analytics, UCL
09:00 Welcome
Professor David Hand, Emeritus Professor of Mathematics at Imperial College and Chief Scientific Advisor to Winton Capital Management

09:05 Keynote: Moore’s Law versus technology-updated version of Murphy’s Law: guiding principles for data science in capital markets
Andrew W. Lo, Professor of Finance and Director of the Laboratory for Financial Engineering at the MIT Sloan School of Management (tbc)

NEW DATA SETS

09:30 Geoanalytics at an unprecedented scale
A.J. DeRosa, VP, Orbital Insight

09:45 Transaction data enrichment
Thomas Hempel, Senior Vice-President of Engineering, Yodlee

10:00 Crowdsourced data to generate alpha
Leigh Drogen, Founder and CEO, Estimize

10:15 IoT data sets – a sustainable source of alpha?
Tammer Kamel, Founder & amp; CEO, Quandl

10:30 Panel: The next frontier of big data generation in capital markets
Chair - Professor David Hand, Chief Scientific Advisor, Winton Capital Management
A.J. DeRosa, VP, Orbital Insight
Thomas Hempel, Senior Vice-President of Engineering, Yodlee
Leigh Drogen, Founder and CEO, Estimize
Tammer Kamel, Founder & amp; CEO, Quandl

11:10 Coffee break

DATA SOURCING

11:30 Machine learning and it’s practical implementation in actual global stock selection
Yin Luo, Vice Chairman Quantitative Research, Economics, and Strategy (QES), Wolfe Research

11:50 Delivering global historical limit order book data via AWS cloud
John Macpherson, CEO, BMLL

12:10 Panel: The bifurcation between small players using third party market flow data, and large hedge funds with in-house research teams
Chair - Sylvain Champannonais, Director, Scientific Active Equity, BlackRock
Mark Makepeace, Group Director of Information Services, London Stock Exchange Group (tbc)
John Macpherson, CEO, BMLL

12:40 Panel: Keeping an edge in alpha creation with Big Data
Chair - Armando Gonzalez, CEO, RavenPack
Matt Ober, Co-head of Data Strategy, WorldQuant
Michael Beal, CEO, Data Capital Management
Yin Luo, Vice Chairman Quantitative Research, Economics, and Strategy (QES), Wolfe Research

13:20 Lunch

ADVANCED DATA ANALYTICS AND INTERPRETATION

14:00 Machine learning and natural language processing strategies
Gideon Mann, Head of Data Science / CTO Office at Bloomberg LP

14:10 Machine readable news and MarketPsych Indices
James Cantarella, Global Proposition Manager for Enterprise Analytics at Thomson Reuters

14:20 The hedge fund landscape “what’s hot and what’s not”
Peter Hafez, Chief Data Scientist, RavenPack

14:30 Strategies that leverage non-traditional sources of information
Ted Bailey, CEO, Dataminr

14:40 Panel: A new generation of financial text mining and automated interpretation
Chair - Stephen Morse, Head of Enterprise Financial Data Partnerships, Twitter
Gideon Mann, Head of Data Science / CTO Office at Bloomberg LP
James Cantarella, Global Proposition Manager for Enterprise Analytics at Thomson Reuters
Peter Hafez, Chief Data Scientist, RavenPack
Ted Bailey, CEO, Dataminr

15:20 New AI enabled financial data analysis / pattern analysis
Tim Estes, Founder & CEO digital reasoning (tbc)

15:40 Coffee break

16:00 Panel: Keeping competitive advantage – Being a quant in five years’ time – what role will people have?
Raffaele Savi, Managing Director, Scientific Active Equity, BlackRock

NEW BUSINESS & MODELS IN ASSET MANAGEMENT

16:20 Quantopian’s business model & the startup ecosystem
Matthew Granade, Quantopian / Point 72

16:40 Trading with a massively distributed AI platform
Babak Hadjat, Founder and Chief Scientist, Sentient Technologies (tbc)

17:00 Generating alpha from exotic data sets: a hedge fund perspective
Michael Beal, CEO, Data Capital Management

17:20 Panel: Will new data sets, new analysis methods or new hardware be the driver for alpha in the coming years?
Chair – Andrew W. Lo, Professor of Finance and Director of the Laboratory for Financial Engineering at the MIT Sloan School of Management
Professor David Hand, Emeritus Professor of Mathematics at Imperial College and Chief Scientific Advisor to Winton Capital Management
Matthew Granade, Quantopian / Point 72
Babak Hadjat, Founder & Chief Scientist, Sentient Technologies

18:00 Closing remarks
Professor David Hand, Emeritus Professor of Mathematics at Imperial College and Chief Scientific Advisor to Winton Capital Management

18:10 Networking reception, Milton Court

20:00 End of day 1
## CONFERENCE PROGRAMME

### DAY TWO – PORTFOLIO MANAGEMENT, RISK AND REGULATION

### PORTFOLIO MANAGEMENT

<table>
<thead>
<tr>
<th>Time</th>
<th>Session</th>
<th>Speaker(s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>09:00</td>
<td><strong>Keynote:</strong> The journey of AI/ML in quantitative trading strategies so far, and what’s really</td>
<td>Professor Steve Roberts, Director, Oxford-Man Institute &amp; Professor of Information Engineering, University of Oxford</td>
</tr>
<tr>
<td></td>
<td>possible now?</td>
<td></td>
</tr>
<tr>
<td>09:30</td>
<td>How machine learning can help overcome mathematical intractability in some portfolio selection</td>
<td>Yves-Laurent Kom Samo, Google Scholar in Machine Learning, DPhil student, Oxford-Man Institute of Quantitative Finance</td>
</tr>
<tr>
<td></td>
<td>methods.</td>
<td></td>
</tr>
<tr>
<td>09:50</td>
<td>Fintech’s approach to AI &amp; Data applications in Capital Markets</td>
<td>Dr Tristan Fletcher, Research Director, Thought Machine</td>
</tr>
<tr>
<td>10:10</td>
<td>Stochastic filtering in electronic trading</td>
<td>Paul A. Bilokon, Director at Thalesians Ltd</td>
</tr>
<tr>
<td>10:30</td>
<td><strong>Panel:</strong> What are the implications of AI for discretionary / fundamental investment strategies?</td>
<td>Chair - Professor Steve Roberts, Director, Oxford-Man Institute &amp; Professor of Information Engineering, University of Oxford, Yves-Laurent Kom Samo, Google Scholar in Machine Learning, DPhil student, Oxford-Man Institute of Quantitative Finance, Dr Tristan Fletcher, Research Director, Thought Machine, Paul A. Bilokon, Director at Thalesians Ltd</td>
</tr>
<tr>
<td>11:10</td>
<td>Coffee break</td>
<td></td>
</tr>
</tbody>
</table>

### REGULATION

<table>
<thead>
<tr>
<th>Time</th>
<th>Session</th>
<th>Speaker(s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>11:30</td>
<td><strong>Keynote:</strong> The intersection of technology, finance and regulation</td>
<td>Dr Andrei Kirilenko, Director, Centre for Global Finance &amp; Technology, Imperial College Business School</td>
</tr>
<tr>
<td>12:00</td>
<td><strong>Keynote:</strong> How to regulate the brave new world of advancing algorithms</td>
<td>Edwin Schooling Latter, Head of Markets Policy, Financial Conduct Authority (tbc)</td>
</tr>
<tr>
<td>12:30</td>
<td>Lunch</td>
<td></td>
</tr>
<tr>
<td>13:30</td>
<td><strong>CEO Panel:</strong> What are the right guiding principles for AI applications in Capital Markets?</td>
<td>Chair – Professor Dave Cliff, Professor of Computer Science / Head of Merchant Venturers’ School of Engineering, Bristol University, Marty Chavez, CIO, Goldman Sachs (tbc), Anthony Ledford, CIO, Man AHL, Chris Corrada, Group CIO, London Stock Exchange Group (tbc), Andrew Bailey, Head of FCA (tbc)</td>
</tr>
<tr>
<td>14:10</td>
<td>Using machine learning to identify insider trading</td>
<td>Dr Tom Doris, CEO, OTAS Technologies</td>
</tr>
<tr>
<td>14:30</td>
<td>Supercomputers that watch supercomputers</td>
<td>Anthony D. Amicangioli, Founder and CEO, Hyannis Port Research</td>
</tr>
<tr>
<td>14:50</td>
<td>Protecting portfolios from tail risk and grey swans</td>
<td>Dr Jeremy Sosabowski, CEO, AlgoDynamix</td>
</tr>
<tr>
<td>15:10</td>
<td>Coffee break</td>
<td></td>
</tr>
<tr>
<td>15:30</td>
<td><strong>Panel:</strong> Would machines have manipulated Libor?</td>
<td>Chair – Roland Fejfar, VP Fintech IDB, Morgan Stanley</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Dr Tom Doris, CEO, OTAS Technologies</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Anthony D. Amicangioli, Founder and CEO, Hyannis Port Research</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Dr Jeremy Sosabowski, CEO, AlgoDynamix</td>
</tr>
<tr>
<td>16:10</td>
<td><strong>Panel:</strong> The future of AI &amp; data science in Capital Markets</td>
<td>Chair – Professor Dave Cliff, Professor of Computer Science / Head of Merchant Venturers’ School of Engineering, Bristol University, Professor Steve Roberts, Oxford-Man Institute &amp; Professor of Information Engineering, University of Oxford, Rod Hall, Senior Analyst, US Networking &amp; IT Hardware Equity Research, JP Morgan Chase &amp; Co, Anthony Ledford, CIO, Man AHL, Further panel members to be announced</td>
</tr>
<tr>
<td>16:50</td>
<td>Closing remarks</td>
<td>Professor Nick Jennings CB, FREng, Vice-Provost (Research) at Imperial College</td>
</tr>
<tr>
<td>20:00</td>
<td>Conference close</td>
<td></td>
</tr>
</tbody>
</table>
Newsweek

Since 1932, Newsweek has brought a unique global perspective on the world of current affairs. From exclusive interviews with leading figures in politics, business, entertainment and sports, to in-depth investigations and insight into the most important events in global news, business, technology, politics and culture. Newsweek makes sense of a rapidly changing world, and does it with flair, wit and curiosity.

Newsweek International reaches its affluent and discerning audience across multiple platforms. Its reach spans over 70 countries across Europe, the Middle East, Asia and Africa.

International Business Times

International Business Times is a 21st century news brand that delivers free-to-read global, political and economic business news for the future captains of industry.

As a digital-first news publisher they are free of print restrictions which allows them to react quickly to rapidly-changing news consumption habits and embrace journalistic innovation.

Their team of multilingual correspondents give them a strong advantage in breaking foreign news, ensuring that they remain a trusted destination for accurate international stories.

Building on the strengths of its socially diverse newsroom they are proud to reflect true society on many levels; race, ethnicity, gender, sexuality, culture and disability.

Imperial College London

Imperial College London is a science-based university with an international reputation for excellence in teaching and research.

Consistently rated amongst the world’s best universities, Imperial is committed to developing the next generation of researchers, scientists and academics through collaboration across disciplines.

Located in the heart of London, Imperial is a multidisciplinary space for education, research, translation and commercialisation, harnessing science and innovation to tackle global challenges.
In the heart of the City of London, with excellent national and international transport links, the Barbican is Europe’s largest combined arts and events centre.

It is within walking distance from a number of London Underground stations, the closest being Barbican, St Paul’s and Moorgate.

Recently opened to great acclaim, Milton Court Concert Hall is an exciting addition to the venue hire opportunities at the Barbican. The hall boasts a maximum capacity of 608, world class acoustic design and state-of-the-art technical capability. Bright, open foyers compliment the hall and are the ideal space to host catering and drinks receptions.
To book your place, please visit the website where you can register and pay via major cards, or request an invoice for payment by direct bank transfer.

For payment queries please contact tickets_capitalmarkets@newsweek.com

For general queries please contact events@newsweek.com or call +44 (0) 20 3040 4381

For event news and updates please follow

[LinkedIn icon]  [Twitter icon]