

We are pleased to invite you to the [Wolfe Research 3rd Annual Virtual Quantitative and Macro Investment Conference](#) taking place on **Monday, 15 June 2020** in **UK Time**. This is a “must attend” event for all investors interested in both bottom-up stock selection and top-down global macro strategies.

The conference will feature:

- How to best harness alpha from the latest alternative and unstructured Big Data sources, for both stock selection and global macro forecast.
- How to take advantage of machine learning and artificial intelligence to identify market anomalies and investment opportunities.
- How fundamental/discretionary PMs/analysts can take advantage of alternative data and advanced analytics in their investment process.
- Pragmatic and practical applications from premier investment management firms and asset owners.
- Demonstrations from data vendors providing the most unique and interesting data contents.
- Great networking opportunities for portfolio managers, research analysts, asset owners, and academic researchers.

Agenda

Time	Paper & Speaker	Topic
9:00 – 9:15 UK (4:00 – 4:15am EST)	Opening Remarks: Yin Luo & Ed Wolfe	
9:15 – 10:00 UK (4:15 – 5:00am EST)	<u>Anatomy of a Sovereign Debt Crisis: Machine Learning, Real-time Macro Fundamentals, and CDS Spreads</u> Roberto Savona, Associate Professor of Finance at the Department of Economics and Management – University of Brescia, Italy	MACRO
10:05 – 10:50 UK (5:05 – 5:50am EST)	<u>Enhancing Time Series Momentum Strategies Using Deep Neural Networks</u> Bryan Lim, DPhil Student, Oxford-Man Institute of Quantitative Finance and Machine Learning Research Group – University of Oxford	MACHINE LEARNING
10:55 – 11:40 UK (5:55 – 6:40am EST)	<u>Systematic Earnings Prediction</u> Yin Luo, Quantitative Analysis, Economics and Strategy, and Vice Chairman – Wolfe Research	QUANTAMENTAL
11:40 – 11:55 UK (6:40 – 6:55am EST)	BREAK	
11:55 – 12:40 UK (6:55 – 7:40am EST)	<u>How Smart Is the Real Estate Smart Beta? Evidence from Optimal Style Factor Strategies for REITs</u> Massimo Guidolin, Professor of Finance and SDA Professor of Asset Management – Bocconi University	STOCK SELECTION
12:45 – 13:30 UK (7:45 – 8:30am EST)	<u>Innovations in Equity Risk Management</u> Hallie Martin, Director, Quantitative Analysis, Economics and Strategy – Wolfe Research	RISK
13:35 – 14:20 UK (8:35 – 9:20am EST)	<u>Optimal Portfolio Diversification with ICA</u> Frédéric Vrans, PhD, Ir., Professor of Quantitative Finance – Louvain School of Management Nathan Lassance, Research Fellow of the Fonds de la Recherche Scientifique (F.R.S.-FNRS)	RISK
14:25 – 14:35 UK (9:25 – 9:35am EST)	BREAK	
14:40 – 15:25 UK (9:40 – 10:25am EST)	<u>Forecasting Beta using Machine Learning and Equity Sentiment Variables</u> Dr. Robert Kosowski, Head of Quantitative Research at Unigestion and Professor of Finance, Imperial College London – School of Business	MACHINE LEARNING
15:30 – 16:15 UK (10:30 – 11:15am EST)	<u>Short Interest and Aggregate Stock Returns</u> Matthew Ringgenberg, Associate Professor of Finance – The University of Utah	MACRO
16:20 – 16:50 UK (11:20 – 11:50am EST)	<u>Incorporating Black-Litterman Views in Portfolio Construction when Stock Returns are a Mixture of Normals</u> Burak Kocuk, Assistant Professor at the Industrial Engineering Program – Sabancı University	PORTFOLIO CONSTRUCTION
16:50 UK (11:50am EST)	Concluding Remarks: Javed Jussa	

Press is not permitted to attend.

Questions? Email us at WolfeQESConference@WolfeResearch.com