

Tuesday, September 16, 2025

Time	Paper & Speaker	Topic
8:00 – 8:30am ET	Breakfast Served	
8:30 – 8:35am	Welcome and Introduction: Yin Luo, Vice Chairman, Wolfe Research Michael Kouri, Director, Head of Canadian Institutional Sales, Wolfe Research	
8:35 – 9:05am	<b><u>Phantom Liquidity in Decentralized Lending</u></b> Andreas Park, Professor of Finance, University of Toronto	DIGITAL ASSETS
9:10 – 9:50am	<b><u>The Anatomy of Machine Learning-Based Portfolio Performance</u></b> Philippe Coulombe, Associate Professor of Economics, University of Quebec at Montreal	RISK
9:55 – 10:10am	AM Break	
10:10 – 10:50am	<b><u>The Global Implied Volatility Surface and Common Predictability of International Equity Premia</u></b> Adlai Fisher, Professor of Finance, University of British Columbia	OPTIONS
10:55 – 11:35am	<b><u>From Macro (Analyzing Fed Sentiment with LLMs) to Micro (Insider Transactions from Lawmakers)</u></b> Yin Luo, Vice Chairman, Wolfe Research	MACRO
11:40am – 12:20pm	<b><u>Generalized Factor Neural Network Model for High-Dimensional Regression</u></b> Alex Shestopaloff, Statistics Lecturer, Memorial University of Newfoundland	ALPHA
12:25 – 1:10pm	Lunch Break	
1:10 – 1:25pm	<b><u>Launching the Failure Model – CRACKS: Corporate Risk Assessment and Crash Key Signals</u></b> Javed Jussa, MD of Quantitative Strategies, Wolfe Research	ALPHA
1:30 – 2:10pm	<b><u>Learning About Fed Policy from Macro Announcements: A Tale of Two FOMC Days</u></b> Zohair Alam, Assistant Professor of Finance, McMaster University	MACRO
2:15 – 2:55pm	<b><u>Latest Developments in Risk Analytics and Portfolio Construction</u></b> Hallie Martin, Head of QES Risk Solutions, Wolfe Research	RISK
2:55 – 3:10pm	PM Break	
3:10 – 3:50pm	<b><u>Multi-Factor Timing with Deep Learning</u></b> Fred Liu, Assistant Professor of Finance, University of Guelph	ALPHA
3:55 – 4:35pm	<b><u>Evaluating the Nature of Expense Classifications: Evidence from Labor Costs</u></b> Nan Li, Assistant Professor of Accounting, University of Toronto	ACCOUNTING
4:40 – 4:45pm	Closing Remarks: Javed Jussa, Head of Quantitative Research and Services	
4:45 – 5:45pm	Cocktail Hour	