INQUIRE
Institute for Quantitative Investment Research

Practitioner Seminar

Tuesday 23rd January 2018

BlackRock, 12 Throgmorton Avenue,
Drapers Gardens, London, EC2N 2DL

Provisional Programme

9:00-9:20	Registration Coffee and pastries
9:20-9:25	Opening Remarks
9:25-10:15	**Multi factor investing: Don't throw away vital information** Ashley Lester, Schroders - Academic discussant: Peter Pope, LSE
10:15-11:00	**Cyclicality in risk and return** Hens Steehouwer, Ortec Finance
11:00-11:30	Break
11:30-12:20	**Factor timing with cross-sectional and time-series predictors** Katharina Schwaiger, Blackrock - Academic discussant: Peter Pope, LSE
12:20-13:20	Lunch
13:20-14:05	**Climate change from a quantitative lens** Rodrigo Dupleich, UBS Asset Management
14:05-14:55	**Passive investing, capacity and market efficiency** Dimitris Melas, MSCI - Academic discussant: Nikolaos Tessaromatis, EDHEC
14:55-15:25	Break
15:25-16:10	**Returns, risk and liquidity in a bundled investing world** Daniel Giamouridis, Bank of America Merrill Lynch
16:10-16:55	**Big is beautiful: How data from email receipts can help predict company sales** Giuliano De Rossi & Jakub Kolodziej, Macquarie
16:55-17:00	Closing Remarks
17:00-18:00	Drinks