INQUIRE
Institute for Quantitative Investment Research

Practitioner Seminar

Wednesday 23rd January 2019

Goldman Sachs

120 Fleet Street, London EC4A 2BE

Provisional Programme

9:00-9:20	Registration - Coffee and pastries
9:20-9:25	Opening Remarks
9:25-10:10	**Tail Risk in the Cross-Section of Alternative Risk Premium Strategies** Nick Baltas, Goldman Sachs
10:10-11:00	**Active Factor Completion Strategies** Harald Lohre, Invesco - Academic discussant: Robert Kosowski (Imperial College Business School and Unigestion)
11:00-11:30	Mid-Morning Break
11:30-12:20	**Building a Multifactor Signal - the Machine Learning Approach** Giuliano De Rossi, Riccardo Borghi, Macquarie - Academic discussant: Robert Kosowski (Imperial College Business School and Unigestion)
12:20-13:20	Lunch
13:20-14:05	**Factoring in Fixed Income: A Consistent Smart Beta Approach for Equities and Bonds** Hitendra Varsani, MSCI
14:05-14:55	**Extending Fama–French Factors to Corporate Bond Markets** Demir Bektić, Deka - Academic discussant: James Sefton (Imperial College)
14:55-15:25	Mid-Afternoon Break
15:25-16:10	**Do Hedge Funds Hedge? New Evidence from Volatility Risk Premia** Anmar Al Wakil, Natixis
16:10-16:55	**ESG's Evolving Performance: First, Do No Harm** Anthony Renshaw, Axioma
16:55-17:00	Closing Remarks
17:00-18:00	Drinks