J.P. Morgan Cazenove
Equity Quantitative Conference 2012

Friday October 12, 2012

J.P. Morgan Offices, 25 Bank Street, Canary Wharf, London, E14 5JP

Conference Agenda

Friday October 12, 2012

08:30 **Registration and Continental Breakfast**

09:00 **Welcome and Opening Remarks**

Thomas Candillier
European Head of Sales, J.P. Morgan

09:15 **Properties of the "Maximum Diversification Portfolio" – The Anti-Benchmark Approach**

Yves Choueifaty
President & Chief Investment Officer, TOBAM Core Investments

10:15 **Utilising Predictability in Cash-flow and Discount Rate Errors to Enhance Price Forecasts**

James Eustace
Global Quant Strategy, J.P. Morgan &
Peter Pope
Professor of Accounting, Cass Business School – City University, London

10:45 **Refreshment Break**

11:00 **Macro to Micro: Country Exposures, Firm Fundamentals and Stock Returns**

Dr. İrem Tuna
London Business School

12:00 **Post-Retirement Benefit Plans, Corporate Finance, and Stock Returns**

Dr. Söhnke Bartram
Professor of Finance and Fulbright Visiting Scholar, Warwick Business School/UCLA Anderson School of Management

12:30 **Buffet Lunch**

13:30 **Like Sheep Amongst Wolves?**
The Choices of Low Frequency Traders in High Frequency Markets

Dr. Marcos López de Prado
Head of Global Quantitative Research, Tudor Investment Corp.

14:30 **Short-Term Reversal Profits and Dynamic Factor Exposures**

Dr. Joop Huij
Vice President Quant Equity Research, Robeco

15:00 **Refreshment Break**

15:15 **Improving Stock Selection by Regression Tree Models**

Dr. Eddy Verbiest
Ph.D., Private Researcher

16:15 **Detecting Deceptive Discussions in Conference Calls**

Anastasia Zakolyukina
Assistant Professor of Accounting and Neubauer Family Faculty Fellow,
The University of Chicago Booth School of Business

16:45 **Closing Remarks**

16:55 **Drinks**

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