J.P. Morgan Cazenove Equity Quantitative Conference 2013

Friday October 11, 2013

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

Conference Agenda

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08:30 **Registration and Continental Breakfast**

09:00 **Welcome and Opening Remarks**

Patrick Burrowes
Co-Head of EMEA Equities Sales & Execution, J.P. Morgan

09:15 **The Failure of Quant Models**
When and Why Do "Live" Returns Differ From Backtested Analysis?

Yoav Git
Head of Fixed Income, AHL Partners

10:15 **To Trade or Not to Trade? Informed Trading with Short-Term Signals for Long-Term Investors**

Roni Israelov, Ph.D.
Vice President, Head of Volatility and Short-Term Futures Strategies, AQR Capital Management

10:45 ***Refreshment Break***

11:00 **How Long Does it Take to Recover From a Drawdown? and Other Misconceptions About Risk and Returns**

Dr. Marcos López de Prado
Head of Quantitative Trading, Hess Energy Trading Company

12:00 **Implementing Financial Algorithms on an Adiabatic Quantum Computer**

Murray Thom & **Dr. Phil Goddard**
Research Engineer, D-Wave Systems Inc. | Co-Founder, 1QBit

12:30 ***Lunch***

13:30 **Eureka! Active Managers Do Have Stock-Picking Skills!**
But Does That Translate into High Returns for Clients?

Ron Bird
Director, Paul Woolley Centre, University of Technology Sydney, Australia and
Professor of Finance Waikato Business School, Hamilton, New Zealand

14:30 **Low Volatility Strategies: Latest Insights and Trends**

David Blitz
Head Quant Equity Research, Robeco

15:00 ***Refreshment Break***

15:15 **Quantifying Economic Behavior Using Big Data**
How Can the Internet Help Predict Stock Prices and Economic Trends

Tobias Preis
Associate Professor of Behavioral Science and Finance, Warwick Business School

16:15 **Rumours in Financial Markets: An Experimental Perspective**

Dr. Mark Schindler
Portfolio Manager, Ultra High Net Worth Investment Solutions, UBS Wealth Management

16:50 ***Drinks***

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