Risk conferences

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About the conference

The financial industry has seen some major changes over the past four years including the overhaul of regulation and unexpected market movements. During this period the role and importance of quantitative risk management has been elevated, particularly in the trading space. Quant Congress USA 2011 will address crucial issues and offer answers to the most urgent and current questions facing the quantitative finance community worldwide through a platform of innovative research, cutting-edge practical applications and invaluable insights. Understanding the potential direction that financial markets could take is just one of the many reasons why the 2011 event promises to be a vital and important meeting for the quantitative community.

Call for papers

To promote the very latest in innovation and research Quant Congress USA offers the financial community a great opportunity to submit the latest research.

The Quant Congress Advisory Board and editorial team of Risk magazine have reviewed over 30 entries submitted following our 'call for papers'. The two papers selected by the board will be presented at Quant Congress USA.

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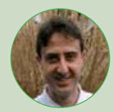
Leading academics and practitioners addressing this year's high profile topics

DERIVATIVES MODELING AND PRICING	 Alexander Eydeland Managing Director, MORGAN STANLEY	 Lisa Borland Head of Derivatives Research, COGENCE CAPITAL	 Peter Carr Managing Director, Global Head of Market Modeling, MORGAN STANLEY; Executive Director, Masters in Math Finance Program, Courant Institute, NYU (Risk Awards 2003, Quant of the Year)
RISK MANAGEMENT	 Evan Picoult Managing Director, Risk Architecture, CITI; Adjunct Professor, COLUMBIA UNIVERSITY BUSINESS SCHOOL	 Eric Reiner Managing Director, UBS	 Attilio Meucci Chief Risk Officer, KEPOS CAPITAL
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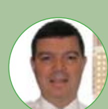
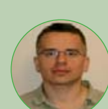
CREDIT RISK	 Eduardo Canabarro Managing Director, MORGAN STANLEY	 Michael Pykhtin Senior Economist, FEDERAL RESERVE BOARD	 Fabio Mercurio Head of Quant Business Managers, BLOOMBERG
TRADING STRATEGIES	 Marcos Lopez de Prado Head of High Frequency Futures Trading, TUDOR INVESTMENT CORPORATION	 Krzysztof Wolyniec Managing Partner, MILLWRIGHT CAPITAL MANAGEMENT	 Dmitry Rakhlin Senior Vice President, Head of Quantitative Trading, ALLIANCE BERNSTEIN

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Pre-congress seminar one
July 12, 2011, New York

BOOM AND SPIKES IN COMMODITY AND SHIPPING MARKETS

Led by: Helyette Geman, Director, Commodity Finance Centre, UNIVERSITY OF LONDON & ESCP EUROPE; Member of the Board, UBS BLOOMBERG COMMODITY INDEX

08.30	Registration and coffee
09.00	**Fundamentals of spot and forward commodity markets: part one** • Outlook of commodity markets in 2011 • Price formation of commodity spot prices • The importance of liquid indexes for the growth of derivatives; the major example of iron ore and steel during 2010
10.30	Morning break
11.00	**Fundamentals of spot and forward commodity markets: part two** • Understanding the impact of inventory on commodity spot price volatility • Shipping markets: the remarkable swings in freight rates • Carry trade and shape of the forward curve • The growing market of steel swaps
12.30	Lunch
13.30	**Base and precious metals** • Zinc, copper, nickel, lead and their dramatic moves • The London Metal Exchange rules: warehouses and inventories • Gold as a numéraire currency • Silver, platinum, palladium
15.00	Afternoon break
15.30	**Energy markets** • Natural gas markets: understanding the role of seasonality • The new outlook of US gas markets • Crude oil as a strategic commodity • Electricity and its unique features • Coal as a “safe” energy • Uranium, rare earths
17.00	End of seminar

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Pre-congress seminar two
July 12, 2011, New York

ALGORITHMIC TRADING: EXECUTION, OPTIMIZATION AND ALPHA GENERATION

Led by: Marco Avellaneda, Professor of Mathematics, Courant Institute of Mathematical Sciences, NYU (Risk Awards 2010, Quant of the Year)

Robert Almgren, Co-Founder and Head of Research, QUANTITATIVE BROKERS and Visiting Scholar and Adjunct Professor, Financial Mathematics Courant Institute of Mathematical Science, NYU

08.30	Registration and coffee
09.00	**Introduction to algorithmic trading** • The growing importance of algorithmic execution • The different types of execution algorithms • The importance of market details **Marco Avellaneda,** Professor of Mathematics, Courant Institute of Mathematical Sciences, NYU (Risk Awards 2010, Quant of the Year)
10.30	Morning break
11.00	**Alpha generation and quantitative trading** • Pairs trading • Dynamic risk management • Importance of good execution **Marco Avellaneda,** Professor of Mathematics, Courant Institute of Mathematical Sciences, NYU (Risk Awards 2010, Quant of the Year)
12.30	Lunch
13.30	**Trade scheduling algorithms** • Balancing execution cost against volatility risk • Incorporating price signals and varying liquidity • Dynamic estimates of trading cost **Robert Almgren,** Co-founder and Head of Research, QUANTITATIVE BROKERS and Visiting Scholar and Adjunct Professor, Financial Mathematics Courant Institute of Mathematical Science, NYU
15.00	Afternoon break
15.30	**Microstructure of interest rate futures** • The growing importance of non-equity markets • The importance of exchange market design • The interrelation among different interest rate products **Robert Almgren,** Co-founder and Head of Research, QUANTITATIVE BROKERS and Visiting Scholar and Adjunct professor in Financial Mathematics Courant Institute of Mathematical Science, NYU
17.00	End of seminar

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PROGRAM: DAY 1
July 13, 2011, New York

08.00	Registration and coffee	
08.50	Welcome address	
09.00	**KEYNOTE ADDRESS: The meaning of market efficiency** • What is an efficient market? • How does it relate to no arbitrage? • Can you test market efficiency without an equilibrium model? • What does it mean for asset price bubbles? • What does it mean for derivative pricing? Robert Jarrow, Professor of Finance and Economics, CORNELL UNIVERSITY	
09.40	**PLENARY ADDRESS: Flash crash and the implications of new regulation** • Preventing a future stock market dive • Analyzing weaknesses in the market for both futures and equities • Effects of the European debt crisis on the US stock market • Factors contributing to a fall in liquidity • Evaluating the lessons learned: price controls, Volcker rule, execution and circuit breakers *Speaker to be confirmed, please visit the event website for updates*	
10.20	Morning break and opportunity to network	
	STREAM ONE: NEW DEVELOPMENTS IN DERIVATIVES MODELING, PRICING AND HEDGING	**STREAM TWO: LATEST QUANTITATIVE RISK MANAGEMENT TECHNIQUES**
10.50	Chairman's opening remarks	Chairman's opening remarks
11.00	**Dividend models for single names and equity indices** • Cash or yield, continuous or discrete? • Implied or local volatility and dividends? • Stochastic dividends in a regime switching model • Dividend swaps Philippe Henrotte, Co-Founder and Head of Research, ITO33	**Advances in the SABR model analytics** • Latest developments in interest rate models • New results and opportunities Alexander Antonov, Senior Vice President, Quantitative Research & Development, NUMERIX
11.40	**Volatility and the dynamics of correlations** • Insights from the financial crisis • Why we need a whole lot more than Black-Scholes Lisa Borland, Head of Derivatives Research, COGENCE CAPITAL	**Re-thinking portfolio risk: feedback effects, liquidity and endogenous risk** • Peaks in volatility and correlation: Black Swans or endogenous risk? • Feedback effects of fire sales • When correlation springs out of nowhere: Lehman, LTCM, August 2009 • Modeling the impact of trading strategies on correlation • Running for the exit: how "uncorrelated" strategies couple in loss scenarios • Why liquidity risk and correlation risk are intimately linked • Effective stress testing of strategies for correlation and liquidity risk • Rethinking correlation risk • Next generation risk management models: integrating endogenous risk Rama Cont, Director, Center for Financial Engineering COLUMBIA UNIVERSITY
12.20	**CALL FOR PAPERS: A market model for the VIX futures curve** • Two factor interpretation of VIX dynamics • Calibrating of VIX options prices and the vol-of-vol surface • Regimes as a natural framework for volatility • VIX contango: structural or transient phenomenon? • Implications for VIX-based strategies • Toward a joint SPX-VIX modeling Christopher Nolle, Head of NY Quantitative Research, NATIXIS	**Scenarios-probabilities-based risk management: theory and practice** • Fully flexible probabilities • Distribution-based stress testing • Robustness in scenario-based risk management • New flexible copulas for the buy-side • Factors on demand Attilio Meucci, Chief Risk Officer, KEPOS CAPITAL
13.00	Lunch	

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14.00	**KEYNOTE ADDRESS: Systemic risk monitoring: a 10 by 10 by 10 approach** • A proposal to monitor flows of risk through systemically important financial institutions • Measures of key bilateral exposures to stated stresses, by asset class, and to counterparty risks, will allow a mapping of sizes and directions of risk flows • Summary data (only) are revealed publicly • It is proposed that this monitoring be coordinated internationally • Objectives: supervisory monitoring of systemic risk, identification of systemically important entities, and a reduction of systemic risk through the precautionary reactions of investors to the information provided about concentrations of risk • The proposed monitoring is complimentary to other systemic risk information collected by regulators Darrell Duffie, Dean Witter Distinguished Professor of Finance, the Graduate School of Business, STANFORD UNIVERSITY	
14.40	**Derivatives pricing under collateral agreements** • CSA: main features and practical issues • A new general pricing formula for derivatives • The case where the collateral is in a different currency • Fundamental examples Fabio Mercurio, Head of Quant Business Managers, BLOOMBERG	**Event risk modeling for equities** • Regulatory developments and requirements • Alternative approaches to model event risk • A sector and industry specific approach • Parametrizational issues and estimation • Results for a sample portfolio Carsten Wehn, Head of Risk modeling, DGZ DEKABANK
15.20	Afternoon break and opportunity to network	
15.50	**Modeling and pricing commodity derivatives** • What is different about commodities? • Commodity models: what are we trying to capture? • Modeling challenges • New directions Alexander Eydeland, Managing Director, MORGAN STANLEY	**New quantitative measures of financial turbulence and systemic risk** • Stress-test portfolios, construct turbulence-resistant portfolios, and scale exposure to risk to improve performance • Absorption ratio as a measure of systemic risk • Avoid significant drawdowns through monitoring spikes in turbulence and systemic risk Mark Kritzman, President and CEO, WINDHAM CAPITAL MANAGEMENT
16.30	**MASTER CLASS: Options market making** • Generating implied vol surfaces by specifying their dynamics • Analogies between implied volatilities and yields • Alternatives to implied volatility for generating option prices Peter Carr, Managing Director, Global Head of Market Modeling, MORGAN STANLEY; Executive Director, Masters in Math Finance Program, Courant Institute, NYU (Risk Awards 2003, Quant of the Year)	**Price risk vs. value risk** • Two perspectives on measuring risk: "price risk" vs. "value risk" • The context in which each measure is appropriate • The problem with using market spreads to estimate default losses • The very material difference in measuring economic capital for the same portfolio from each perspective • Issues in the application of these perspectives Evan Picoult, Managing Director, Risk Architecture, CITI; Adjunct Professor, COLUMBIA UNIVERSITY BUSINESS SCHOOL
17.10		**Aspects of a firm-wide risk appetite framework** • Rationale for a comprehensive firm-wide approach • Notions of capacity, exposure, and appetite • Earnings- vs. capital - based criteria • Importance of multiple views: statistical vs. scenario metrics • Aggregating multiple risk types • Linkage between 'top-of-the-house' and more granular metrics and limits Eric Reiner, Managing Director, UBS
17.50	Chairman's closing remarks	
18.00	**Champagne roundtables and cocktail reception:** a chance to discuss the latest issues of volatility, commodity, risk management and equities with leading experts over a glass of champagne Champagne roundtable one: Volatility trading Champagne roundtable three: Stress testing	 Champagne roundtable two: Equity risk factor models Champagne roundtable four: Commodity trading
19.00	End of day one	

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PROGRAM: DAY 2

July 14, 2011, New York

08.30	Registration and coffee	
08.50	Welcome address	
09.00	**KEYNOTE ADDRESS: Analytical challenges in the US mortgage markets and a generalized approach for calibrating mortgage cashflow models** • Overview of the current US mortgage market and associated analytical challenges • Mortgage cashflow projection model calibration for ascertaining portfolio risk and returns • Overview of existing mortgage models and approaches for model calibration • Framework for calibration for achieving tractable cashflow projections Sanjay Sharma, Chief Risk Officer, Global Arbitrage and Trading, RBC CAPITAL MARKETS	
09.40	**PLENARY ADDRESS: From multiple yield curves to tenor specific pricing in general** • Conic finance or the theory of two price markets • Tenor specific pricing as nonlinear expectations • Risk charges based on concave distortions • Academic arbitrage examples in two price markets • Tenor specific discount curves, forward stock and option prices Dilip Madan, Professor of Mathematical Finance, Robert H.Smith School of Business, UNIVERSITY OF MARLYLAND (Risk Awards 2008, Quant of the Year)	
10.20	**CRO ROUNDTABLE: Evaluating the future of risk management for the financial industry** • Analysis of Basel III: implications of liquidity and capital requirements for risk managers, quants and investors • What has changed in the derivatives space: examining the new central clearing policies • The importance of systemic risk modeling and management of external exposures • Policy risk: implications of quantitative easing Tim Wilson, Chief Risk Officer, CAXTON ASSOCIATES Dan Rodriguez, Chief Risk Officer for Global Arbitrage Trading Group and Equity Americas, CREDIT SUISSE Peruvemba Satish, Managing Director and Chief Risk Officer, ALLSTATE INVESTMENTS Sanjay Sharma, Chief Risk Officer, Global Arbitrage and Trading, RBC CAPITAL MARKETS	
11.00	Morning break and opportunity to network	
	STREAM THREE: ADVANCES IN ALGORITHMIC TRADING	**STREAM FOUR: ASSET ALLOCATION AND PORTFOLIO MANAGEMENT STRATEGIES**
11.30	Chairman's opening remarks	Chairman's opening remarks
11.40	**GUEST ADDRESS: Measuring flow toxicity in the high frequency domain** • The 'spill-over' of high frequency risks into the low frequency domain • Asymmetric information and liquidity provision • The dynamics of VPIN and volatility • Preventing the next 'flash crash' Marcos Lopez de Prado, Head of High Frequency Futures Trading, TUDOR INVESTMENT CORPORATION	**Financial firm alphas across economic cycles** • Comparison of performance of financial institutions as investments • Bank equity alphas and betas • Alphas and betas of other financial equities • Hedge fund alphas and betas: aggregate • Hedge fund alphas and betas: by type Tim Wilson, Chief Risk Officer, CAXTON ASSOCIATES
12.20	**CASE STUDY: Equity market impact: temporary impact and the speed of price reversion** • Temporary impact on average comprises 1/3 of the total price impact • Post trade reversion time is a concave function of trade duration in the absence of information shocks, permanent impact decays to shortfall costs • As a sideline, we will discuss our methodology of algo performance evaluation Dmitry Rakhlin, SVP, Head of Quantitative Trading, ALLIANCE BERNSTEIN	**CALL FOR PAPERS: Hedging equity and credit portfolios with VIX based instruments** • Liquidity in VIX products (futures, ETNs and Options) • Examining the efficacy of a host of strategies to hedge equity and credit portfolios using these products • Vanilla SPX options for equity portfolios and CDS indices for credit portfolios • Benefits of constructing robust proxies • Alternative methodologies of calculating hedge ratios using these instruments Maneesh Deshpande, Managing Director, Americas Equity Derivatives Strategy, BARCLAYS CAPITAL
13.00	Lunch	
14.00	**PLENARY ADDRESS: Analyzing historical against implied values trades** • Playing historical against implied moments • Trading the strategy or structuring a product • Hedge efficacy: a review of popular structures • Poorly conceived volatility, correlation and skew trades • Common fallacies: leverage, jumps, calibration, hedgeability Bruno Dupire, Head of Quantitative Research, BLOOMBERG (Risk Awards 2008, Lifetime Achievement)	

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14.40	**Commodity trading strategies and risk management models** • Trend following and CTA's • Convergence strategies and fundamentals • Structured exposures and derivative trading • Conclusions Krzysztof Wolyniec, Managing Partner, MILLWRIGHT CAPITAL MANAGEMENT	**Examining long term equity models: factor-based investing with transaction costs** • Important practical developments in this area • Measuring transaction costs • The cost of trading standard equity factors • Minimizing the impact of transaction costs of multi-factor portfolios • Performance and diversification benefits Petter Kolm, Director, Mathematics in Finance Masters program Courant Institute of Mathematical Sciences, NYU
	STREAM FIVE: BEST PRACTICE IN CREDIT RISK MODELING AND MANAGEMENT	
15.20	Afternoon break and opportunity to network	
15.50	**Modeling and managing counterparty risk for CDS's** • Counterparty risk for CDS's • Wrong- and right-way risks • Calculating CVA and DVA • New regulations and clearing house trading Dmitry Pugachevsky, Former Head of Counterparty Credit Modeling, JP MORGAN	**Systematic trading v high speed trading methods for profitable returns** • Trading strategies for alpha generation • Capital allocation and risk management • Market impact of different trading methods Elliot Noma, Managing Partner, GARRETT ASSET MANAGEMENT
16.30	**Counterparty risk capital and CVA** • Counterparty credit exposure and CVA • Trading book loss under counterparty risk • Counterparty risk as market risk • Counterparty risk as credit risk • Counterparty risk capital under Basel II and III Michael Pykhtin, Senior Economist, FEDERAL RESERVE BOARD	**The quest for dependable diversification** • Diversification is an important concept, but is poorly defined • Uncertainty about true distribution of returns complicates matters • Uncertainty-adjusted diversification: a more educated guess • Measuring and managing diversification under uncertainty Marc Groz, Managing Director, SPM
17.10	**CVA marking, hedging and risk management** • Definition • Marking • Hedging • Risk management • Economic capital • Regulatory capital Eduardo Canabarro, Managing Director, MORGAN STANLEY	**Tail risks and dynamic portfolio allocation** • Fluctuations and clustering of risks, and persistent tail risks • Post-mortem of diversify-buy-hold strategy and "modern-portfolio-theory" • Can portfolio allocation hasten the decay of return fat-tails? • Diversified target volatility exposure to global market trends Vivek Kapoor, Multi-Asset and Hybrids Trader, CITI
17.50	Chairman's closing remarks	
18.00	End of congress	

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