WOLFE RESEARCH

Virtual Global Quantitative and Macro Investment Conference

Thursday, October 15 – Friday, October 16, 2020

DAY 1: Thursday, October 15, 2020

Time	Paper & Speaker	Topic
8:30 – 8:40am ET	**Welcome and Introduction:** Yin Luo, Vice Chairman, QES **Opening Remark:** Ed Wolfe, Founder & Managing Partner	
8:45 – 9:30am ET	**Man versus Machine Learning: Earnings Expectations and Conditional Biases** Jules van Binsbergen, The Nippon Life Professor in Finance, Professor of Finance, The Wharton School, University of Pennsylvania	MACHINE LEARNING
9:35 – 10:20am ET	**Predicting Returns with Text Data** Dacheng Xiu, Professor of Econometrics and Statistics, University of Chicago - Booth School of Business	ALPHA-NLP
10:25 – 10:30am ET	*Morning Break*	
10:35 – 11:20am ET	**Core Earnings: New Data and Evidence** Charles Wang, Glenn and Mary Jane Creamer Associate Professor, Harvard Business School	ALPHA
11:25 – 12:10pm ET	**Leveraging the Data Cloud for High Performance Analytics** Matt Glickman, VP Customer Product Strategy, Snowflake	QUANT TECHNOLOGY
12:10 – 12:20pm ET	*Lunch Break*	
12:25 – 1:10pm ET	**Asymmetric Attention and Stock Returns** Peter Cziraki, PhD, Assistant Professor, University of Toronto	ALPHA
1:15 – 2:00pm ET	**AlphaPortfolio for Investment and Economically Interpretable AI** Lin William Cong, Rudd Family Professor of Management and Associate Professor of Finance, Cornell University	PORTFOLIO CONSTRUCTION
2:05 – 2:50 pm ET	**Information Discreteness and the Lead-lag Returns Puzzle** Charles Lee, Moghadam Family Professor or Management and Accounting, Stanford University - Graduate School of Business	ALPHA
2:55 –3:40pm ET	**The Future of Systematic Investing** Matthew Rothman, Head of Quantitative Strategies and Insights, Millennium	SYSTEMATIC INVESTING
3:45 – 4:30pm ET	**Coronavirus: Impact on Stock Prices and Growth Expectations** Niels Gormsen, Neubauer Family Assistant Professor of Finance and Asness Junior Faculty Fellow, University of Chicago Booth School of Business	MACRO
4:30 – 4:35pm ET	**Concluding Remarks:** Javed Jussa, Managing Director, QES	

Day 2: Friday, October 16, 2020 ⟶

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DAY 2: Friday, October 16, 2020

Time	Paper & Speaker	Topic
8:30 – 8:40am ET	**Welcome and Introduction:** Javed Jussa, Managing Director, QES	
8:45 – 9:15am ET	**AWS Presentation** Matt Napoli, Business Development, AWS Data Exchange Balaji Gopalan, Solutions Architect, AWS	QUANT TECHNOLOGY
9:20 – 9:50am ET	**Presentation TBD** Kartik Arora, Senior Vice President and Database Specialist, Quantitative Analysis, Economics and Strategy, Wolfe Research	QUANT TECHNOLOGY
9:55 – 10:05am ET	*Morning Break*	
10:10 – 10:40am ET	**Omega Point Presentation** Alyx Flournoy, CFA, Head of Product Specialists, Omega Point	RISK
10:45 – 11:15am ET	**Presentation TBD** Hallie Martin, Director, Quantitative Analysis, Economics and Strategy, Wolfe Research	RISK
11:20 – 12:05pm ET	**Autoencoder Asset Pricing Models** Shihao Gu, Ph.D. student in the group of Econometrics and Statistics at Booth School of Business, University of Chicago	MACHINE LEARNING
12:05 – 12:20pm ET	*Lunch Break*	
12:25 – 1:10pm ET	**A 'Bad Beta, Good Beta' Anatomy of Currency Risk Premiums and Trading Strategies** I-Hsuan Ethan Chiang, Associate Professor of Finance, Belk College of Business, UNC Charlotte	MACRO
1:15 – 2:00pm ET	**Implied Equity Duration: A Measure of Pandemic Shutdown Risk** Richard Sloan, Deloitte & Touche LLP Chair in Accountancy, Professor of Accounting, Finance and Business Economics - Marshall School of Business, University of Southern California	RISK
2:05 – 2:50pm ET	**Exchange Rate Prediction with Machine Learning and a Smart Carry Portfolio** Ilias Filippou, Visiting Assistant Professor of Finance, Olin Business School, Washington University in St. Louis	MACRO
2:55 – 3:40pm ET	**Inside the Mind of a Stock Market Crash** Stefano Giglio, Professor of Finance, Yale School of Management	MACRO
3:40 – 3:50pm ET	**Concluding Remarks:** Yin Luo, Vice Chairman, QES	