JOIM Conference Series

May 14 - 15, 2019 / NYU Stern School of Business

AI in Finance plus Retirement Investing:
The State of the Art Part I

co-sponsored with the NYU Stern School of Business and BlackRock

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Tuesday, May 14th
AI in Finance

General Sessions - KMC 1-100 Room

8:00am - 9:00am	Breakfast	
9:00am - 9:15am	**Opening Remarks**	Vasant Dhar, New York University and Gifford Fong, JOIM
9:15am - 10:15am	**Speaker:**	Rob Engle, New York University, *Keynote Speaker*
	Title:	*Financial Volatility and Geopolitical Risk*
10:15am - 10:45am	Break	
10:45am - 11:45am	**Speaker:**	Kyunghyun Cho, New York University
	Title:	*Non-Monotonic Sequential Text Generation*
11:45am - 12:15pm	Break	

KMC - 5-50 Room

12:15pm - 12:30pm	Harry Markowitz Award Announcement

12:30pm - 1:30pm	**Keynote Luncheo**n	(boxed lunch provided)
		Vasant Dhar, New York University, *Keynote Speaker*
	Title:	*Artificial Intelligence and Data Science in Modern Financial Decision Making*
1:30pm - 2:00pm	Break	
2:00pm - 3:15pm	**Speaker:**	Zhibai Zhang, Bank of America Merrill Lynch
	Title:	*Using Machine Learning to Predict Realized Variance*
	Discussant:	Deep Srivastav, Franklin Templeton Investments
3:15pm - 3:45pm	Break	

KMC - 2-60 Room

3:45pm -4:45pm	**Speaker:**	Seth Merrin Liquidnet
		Fireside Chat moderated by Roger Stein, MIT
4:45pm	**Reception** - KMC 1-100 Room	

Wednesday, May 15th
Retirement Investing

<u>General Sessions - KMC 5-50 Room</u>

8:00am - 9:00am	Breakfast	
9:00am - 10:15am	**Speaker:**	Ananth Madhavan, BlackRock
	Title:	*Innovation in Retirement and the Role of Research*
	Discussant:	Alison Li, CalPERS
10:15am - 10:45am	Break	
10:45am - 12:00pm	**Speaker:**	Marty Leibowitz, Morgan Stanley
	Title:	*The Franchise Earnings Yield*
	Discussant:	Joshua Livnant, QMA and Professor Emeritus, NYU
12:00pm - 1:00pm	**Keynote Luncheon**	(boxed lunch provided)
		Ben Golub, BlackRock, *Keynote Speaker*
	Title:	*The Future of Investment Risk Management*

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