# JOIM Conference Series

September 24- 26, 2017
Boston Cambridge Marriott
50 Broadway, Cambridge, MA

## *FinTech and Big Data*

**Sunday, September 24th** *Attire: Coat and Tie*

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| 5:30pm | Reception - Salons 4-7 Foyer | |
| 6:00pm | Dinner - Salons 4-7 | |
| 7:00pm | Welcome Remarks | H. Gifford Fong |
| 7:15pm | Keynote Speaker | John Bogle, Vanguard |

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**Monday, September 25th** *Attire: Business Casual*

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| 8:00am - 9:00am | Breakfast -Salon I | *Sponsored by State Street Global Exchange* |

General Session - Salons 4-7

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| 9:00am - 10:15am | **Speaker:** | Alfred Spector, TwoSigma<br>Data Science: Opportunities, Limitations, and Perils |
| | **Discussant** | Roy Henriksson, Quantitative Management Associates (QMA) |
| 10:15am - 10:45am | *Break* | |
| 10:45am - 12:00pm | **Speaker:** | Sanjiv Das, Santa Clara University<br>FinTech, AI and Deep Learning in Finance |
| | **Discussant** | Jing Zhang, Moody's |
| 12:00pm - 1:45pm | *Lunch (at leisure)* | |
| 1:45pm - 2:00pm | *Ice Cream Break* | |
| 2:00pm - 3:15pm | **Speaker:** | Nancy Wallace, University of California Berkeley<br>FinTech and Discrimination: A Pitfall of the Algorithmic Credit Scoring of Households?<br>Jonathan Treussard, Research Affiliates |
| 3:15pm - 3:45pm | *Break* | |
| 3:45pm -5:00pm | **Speaker:** | Jessica Stauth, Quantopian<br>Constructing a Meta-Portfolio: In Search of an Optimal Allocation Strategy Across many Independent Investment Algorithms |
| | **Discussant** | Paul White, PNC Asset Management Group |
| 5:00pm | *Reception* - Salons 4-7 Foyer | |

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**Tuesday, September 26th**

7:30am - 8:30am Breakfast - Concept Room

General Sessions - Salons 4-7

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|---|---|---|
| 8:30am - 9:45am | **Speaker:** | Seoyoung Kim, Santa Clara University & Dan Trepanier, Xangrila<br>Violations of Price-Time Priority and Implications for Market Quality |
| | **Discussant:** | Walter Tackett, NxE12, LLC |
| 9:45am - 10:15am | *Break* | |
| 10:15am - 11:30am | **Speaker:** | Di (Andrew) Wu, University of Michigan<br>Robo-Discrimination? Human Bias Against Automated Wealth Advisors, and Mitigation Strategies |
| | **Discussant:** | Alex Healy, AlphaSimplex Group, LLC |
| 11:30am - 12:30pm | *Lunch (at leisure)* | |
| 12:30pm - 12:45pm | *Ice Cream Break* | |
| 12:45pm - 2:00pm | **Speaker:** | Andrew Lo, Massachusetts Institute of Technology<br>Algorithmic Models of Investor Behavior |
| | **Discussant:** | Will Kinlaw, State Street Associates |
| 2:00pm - 2:30pm | *Break* | |
| 2:30pm - 3:45pm | **Speaker:** | Di (Andrew) Wu, University of Michigan |
| | **Discussant:** | Cel Kulasekaran, Windham Capital Management |

**Upcoming JOIM Conference Events:**

Behavioral Finance
March 11 – 13, 2018
UCLA Campus, CA

FinTech II
Fall 2018

www.joim.com/conference-series/