



Applications of Data Science in Investment Management
COVID-19 Investment Implications
October 6 – 7, 2021 / Virtual Conference
co-sponsored with Georgia Tech

Monday, October 5th

Sanjiv Das, Santa Clara University - *Opening Remarks*

8:00am - 9:00am (PST) / 11:00am - 12:00pm (ET)

Vasant Dhar, New York University

The Stability of Machine Learning Models in Finance

Discussant: Wendy Harrington, Nuveen

10:00am - 11:00am (PST) / 1:00pm - 2:00pm (ET)

[Panel Discussion I - COVID-19 Investment Implications](#)

Robert Merton, MIT; Campbell Harvey, Duke University

Moderator: Sanjiv Das, Santa Clara University

11:30am - 12:30am (PST) / 2:30pm - 3:30pm (ET)

Chair: Daniel Weagley, Georgia Tech

Sudheer Chava, Georgia Tech

Doing Well by Doing Good: Corporate Social Responsibility and Downside Risk

Discussant: Margaret Stumpp, QMA

Tuesday, October 6th

8:00am - 9:00am (PST) / 11:00am - 12:00pm (ET)

Chair: Alex Hsu, Georgia Tech

Alessio de Longis, Invesco

Time-Series Variation in Factor Premia: the Influence of the Business Cycle

Discussant: Alex Hsu, Georgia Tech

10:00am - 11:00am (PST) / 1:00pm - 2:00pm (ET)

Moderator: Andrew Lo, MIT

[Panel Discussion II - Epidemiology of the Pandemic](#)

Xiao-Li Meng, Harvard University; Peter Hale, Vaccine Foundation; Tomas

Philipson, University of Chicago

11:30am - 12:30am (PST) / 2:30pm - 3:30pm (ET)

Chair: Satyajeet Karnik, Georgia Tech

Ananth Madhavan, BlackRock

What Happens with More Funds than Stocks?

Discussant: Sharon Hill, Vanguard

Cont.

Wednesday, October 7th

8:00am - 9:00am (PST) / 11:00am - 12:00pm (ET)

Chair: Suzanne Lee, Georgia Tech

Bryan Kelly, Yale University and AQR Capital Management

Text Data in Asset Management

Discussant: Tarun Gupta, Invesco

10:00am - 11:00am (PST) / 1:00pm - 2:00pm (ET)

Chair: Jonathan Clarke, Georgia Tech

Deep Srivastav & Jennifer Ball, Franklin Templeton

Data Science in Retirement

Discussant: Seoyoung Kim, Santa Clara University

11:30am - 12:30am (PST) / 2:30pm - 3:30pm (ET)

Chair: Sudheer Chava, Georgia Tech

Tucker Balch, JP Morgan

AI Research at J.P. Morgan

Discussant: Lisa Huang, Fidelity