Agenda

JOIM Conference – AI in Finance II
April 21 – 23, 2025
Santa Clara University
Leavey School of Business
Lucas Hall
738 Franklin Street, Santa Clara, CA 95053

<u>Monday, April 21st – Reception/Dinner</u>

Lucas Hall, Forbes Family Conference Room 126

5:00pm – 5:30pm - Reception
5:30pm – 7:00pm - Dinner
Opening Remarks – Sanjiv Das, Santa Clara University

6:10pm - Bratin Saha, Digital Ocean, *Keynote*
Democratizing GenAI: Why, How, and Implications

<u>Tuesday April 22nd   – General Sessions</u>

Lucas Hall, Forbes Family Conference Room 126

8:00am – 9:00am – Breakfast

Moderator: Seoyoung Kim, Santa Clara University

9:00am Opening Remarks
Harry Markowitz Award Announcement – presented by Robert Michaud, New Frontier Advisors

9:15am -10:15am - Brian Granger, Jupyter open source team (founder), CalPoly San Luis Obispo & AWS
Open Source and AI
Discussant: Deep Srivastav, Franklin Templeton

10:15am – 10:45am – refreshment break

10:45am – 12:00am - Markus Pelger, Stanford University
Do AI-Algorithmic Traders Lead to Market Instability? A Multi-Agent Reinforcement Learning Approach
Discussant: Iro Tasitsiomi, T.RowePrice

12:00pm – 1:00pm – Lunch

Moderator: Dan Ostrov, Santa Clara University

1:00pm – 2:15pm - Gustavo Schwenkler, Santa Clara University
The Different Networks Of Firms Implied By The News
Discussant: Alex "Sandy" Pentland, Stanford Digital Economy Lab and MIT

Tuesday April 22nd   – General Sessions Cont.

2:15pm – 2:45pm – refreshment break
sponsored by Leavey School of Business

2:45pm -4:00pm - Mihail Velikov, Penn State University
AI-Powered (Finance) Scholarship
Discussant: Seoyoung Kim, Santa Clara University

4:00pm – 5:30pm – Reception – Lucas Hall Lawn
sponsored by Leavey School of Business

Wednesday, April 23rd – General Sessions

Lucas Hall, Forbes Family Conference Room 126

7:00am – 8:00am - breakfast

Moderator – Sanjiv Das, Santa Clara University

8:00am -9:15am - Roger Ibbotson, Yale
The CAPM, APT, and PAPM
Discussant: Kenneth Blay, Invesco

9:15am – 9:30am   – refreshment break

9:30am – 10:30am – Panel Discussion: Kevin Pemberton and Jason Kappel, Microsoft
Moderator: Deep Srivastav, Franklin Templeton

10:30am – 10:45am – refreshment break
sponsored by Leavey School of Business

10:45am – 12:00pm – Jose Menchero, Bloomberg
Why Traditional Risk Models Overstate Factor Risk
Discussant: Weijian Liang, PGIM