



## THE 17TH QUANTITATIVE FINANCE CONFERENCE (HYBRID EVENT)

### SPEAKERS

**Jesper Andreasen (Kwant Daddy):** Global Head Of Quantitative Research, Saxo Bank  
**Vladimir Piterbarg:** MD, Head of Quantitative Analytics and Quantitative Development, NatWest Markets

**Peter Carr:** Professor and Dept. Chair of FRE Tandon, New York University

**Christoph Burgard:** Head of Risk Analytics For Global Markets, Bank of America Merrill Lynch

**Blanka Horvath:** Lecturer, King's College London and Researcher, The Alan Turing Institute

**Matthias Arnsdorf:** Global head of Counterparty Credit Risk Quantitative Research, J.P. Morgan

**Alexander Sokol:** Executive Chairman and Head of Quant Research, Compatibl

**Alexandre Antonov,** Chief Analyst, Danske Bank

**Jon Gregory:** Independent xVA Expert

**Ignacio Ruiz:** Head of Counterparty Credit Risk Measurement and Analytics, Scotiabank

**Andrew Green:** Managing Director and XVA Lead Quant, Scotiabank

**Michael Pykhtin:** Manager, Quantitative Risk, U.S. Federal Reserve Board

**Brian Norsk Hüge:** Chief Quantitative Analyst, Danske Markets

**Marc Henrard:** Managing Partner, muRisQ Advisory and Visiting Professor, University College London

**Kathrin Glau:** Financial Mathematics Lecturer, Queen Mary University of London

**Antoine Savine:** Chief Quantitative Analyst, Danske Bank

**Adolfo Montoro:** Director, Global Market Risk Analytics, Bank of America

**Artur Sepp:** Director of Research, Quantica Capital AG

**Petter Kolm:** Director of the Mathematics in Finance Master's Program and Clinical Professor, Courant Institute of Mathematical Sciences, New York University

**Youssef Elouerkhaoui:** Managing Director, Global Head of Credit and Commodities Quantitative Analysis, Citi

**Jörg Kienitz:** Finciraptor, AcadiaSoft, University of Wuppertal and Cape Town

**Andrey Chirikhin:** Head of Structured Credit QA, Barclays Investment Bank

**Lech Grzelak:** Quantitative Analyst, Rabobank and Assistant Professor, TUDelft

**Julien Guyon:** Senior Quant, Bloomberg L.P.

**Jos Gheerardyn:** Co-Founder and CEO, Yields.io

**Christian Fries:** Head of Model Development, DZ Bank

**25% EARLY BIRD DISCOUNT**  
UNTIL 24TH SEPTEMBER 2021

**VIRTUAL BOOKINGS CARRY**  
**A 50% STANDARD RATE**  
**DISCOUNT**

**GROUP BOOKING OFFER**  
WHEN 2 COLLEAGUES ATTEND  
THE 3RD GOES FREE!



### SPONSORS



# OVERVIEW



## IMPORTANT NOTES

The Main Conference presentation files will be made available for download via a password protected website before the event.

**Please print out each presentation if you wish to have hard copies before the conference and bring them with you.**

Also, Wi-Fi access will be available at the conference venue to view presentations on laptops and mobile devices.

## CONFERENCE BOOKING: DISCOUNT STRUCTURE

- When 2 colleagues attend the 3rd goes free!
- Early Bird Discount: 25% until 24th September 2021
- Early Bird Discount: 15% until 29th October 2021
- 70% Academic Discount (FULL-TIME Students Only)

## REGISTER WITH CONFIDENCE

Your booking can be cancelled up to 14 days before, or switched to the virtual option if required.

## CPD CERTIFICATION



You will be able to receive up to **15 CPD points (15 hours of structured CPD)** for attending this event.

The CPD Certification Service was established in 1996 as the independent CPD accreditation institution operating across industry sectors to complement the CPD policies of professional and academic bodies. The CPD Certification Service provides recognised independent CPD accreditation compatible with global CPD principles.

[www.cpduk.co.uk](http://www.cpduk.co.uk)

## PRE-CONFERENCE WORKSHOP DAY WEDNESDAY 17TH NOVEMBER:

1. Machine Learning Models for Interest Rates and Credit  
by Alexander Sokol: Executive Chairman and Head of Quant Research, Compatibl
2. ESG & Climate Risk in Quantitative Finance  
by Navin Rauniar: Advisory Partner focusing on LIBOR, ESG, Climate Risk & TCFD, HSBC

The workshop day will be complimentary, on a first come first served basis in-person. No limit virtually.

## MAIN CONFERENCE STREAMS

### THURSDAY 18TH NOVEMBER - DAY ONE:

- 2 Live In-Person Streams
- 1 Virtual Stream (Streamed live at the conference, in the Zoom room)
- All 3 streams available virtually via Zoom

### FRIDAY 19TH NOVEMBER - DAY TWO:

- 2 Live In-Person Streams
- 1 Virtual Stream (Streamed live at the conference, in the Zoom room)
- All 3 streams available virtually via Zoom

As always, delegates are not restricted to attend single streams on the main conference. You have the opportunity to hop around the different streams and attend the presentations that benefit you the most.

## CONFERENCE LOCATION:

Rixos Libertas Dubrovnik  
Liechtensteinov put 3  
20000 Dubrovnik  
Croatia

**Tel:** +385 20 200 000

**Website:** [www.rixos.com/en/hotel-resort/rixos-premium-dubrovnik](http://www.rixos.com/en/hotel-resort/rixos-premium-dubrovnik)

# PRE-CONFERENCE WORKSHOP 1: WEDNESDAY 17TH NOVEMBER

## MACHINE LEARNING MODELS FOR INTEREST RATES AND CREDIT BY ALEXANDER SOKOL: EXECUTIVE CHAIRMAN AND HEAD OF QUANT RESEARCH, COMPATIBL

DAY SCHEDULE: 13:00 – 17:00

### WORKSHOP PRESENTER



Alexander Sokol is the Founder, Executive Chairman, and Head of Quant Research at CompatibL, a trading and risk technology company. He is also the Co-Founder of Numerix, where he served as CTO from 1996 to 2003, and the Co-Founder of Duality Group, where he served as CTO from 2017 to 2020.

Alexander won the Quant of the Year Award in 2018 together with Leif Andersen and Michael Pykhtin, for their joint work revealing the true scale of the settlement gap risk that remains even in the presence of initial margin. Alexander's other notable research contributions include systemic wrong-way risk (with Michael Pykhtin, Risk Magazine), joint measure models, and the local price of risk (with John Hull and Alan White, Risk Magazine), and mean reversion skew (Risk Books, 2014).

Alexander earned his BA from the Moscow Institute of Physics and Technology at the age of 18, and a PhD from the L. D. Landau Institute for Theoretical Physics at the age of 22. He was the winner of the USSR Academy of Sciences Medal for Best Student Research of the Year in 1988.

### WORKSHOP OUTLINE

- For the past four decades of quant research, building a model meant first selecting the model SDE, and then calibrating its parameters
- Today we are on the verge of transition to a new paradigm where model selection and model calibration are replaced by a single step – model learning
- Model learning is much more than advanced interpolation – I will show that ML is able to reason about the interest rate and credit spread data in a highly sophisticated way rather than merely interpolate it
- Even with the field still in its infancy, ML can already outperform the traditional techniques in important practical applications



# PRE-CONFERENCE WORKSHOP 2: WEDNESDAY 17TH NOVEMBER

## ESG & CLIMATE RISK IN QUANTITATIVE FINANCE BY NAVIN RAUNIAR: ADVISORY PARTNER FOCUSING ON LIBOR, ESG, CLIMATE RISK & TCFD, HSBC

DAY SCHEDULE: 13:00 – 17:00

### WORKSHOP PRESENTER



Navin is a Risk Director with 17 years' experience in advising the sell side on the delivery of prudential regulation such as IBOR Transition, FRTB, IRRBB, Basel III, CRR 2 and CRD V. Navin is currently leading the IBOR workstream for a Tier One bank.

Prior to this, he worked as a Senior Manager at a leading global advisory firm, where he led the analysis of the impact of the IBOR Transition on financial institutions. Additionally, Navin has spent 15 years in the industry working in global run-the-bank and change-the-bank roles for Credit Suisse, RBS, Commerzbank and JP Morgan across Front Office, Risk and Operations.

Navin is a steering committee member of the Professional Risk Managers Association where he represents the Risk Management industry on regulatory initiatives, mentoring of capital markets professionals, and a frequent speaker at banking & thought leadership events.

### WORKSHOP OUTLINE

#### Introduction to ESG

- What is 'E', 'S' and 'G'?
- Explaining Climate Risk, Sustainability, GHG and Net Zero

#### Global Regulatory Requirements for ESG Frameworks

- Latest update of regulatory requirements including Climate, Sustainability, Carbon & Net Zero
- Integrating into ESG Regulatory Frameworks

#### Overview of ESG and Climate products

- The Key Characteristics of ESG and Climate Products in the Current Market
- Matching the Client's ESG Returns and solutions required for hedging, structuring, etc

#### ESG Products Design Framework: Aligning the Desired ESG Products with Market Strategies

- Key considerations for ESG product design
- Challenges and opportunities especially with ESG metrics
- Taxonomies for Investment Products

#### Managing ESG and Climate data – sourcing the right data sets

- Identifying the data source, historic and forward looking
- Addressing the typical pain points and associated vendor solutions

#### Group Discussion, Case Studies & Market Opportunities

# MAIN CONFERENCE DAY ONE – THURSDAY 18TH NOVEMBER

## VOLATILITY, OPTIONS PRICING & MODELLING STREAM

08:00 – 09:00

REGISTRATION AND MORNING  
WELCOME COFFEE

09:00 – 09:45

AMERICAN OPTION PRICING IN A TICK -  
CALIBRATION IN A CLICK

by Jesper Andreasen (Kwant Daddy):  
Global Head Of Quantitative Research,  
Saxo Bank

09:45 – 10:30

BLACK BASKET ANALYTICS FOR  
MID-CURVES AND SPREAD-OPTIONS

by Alexandre Antonov: Chief Analyst,  
Danske Bank

10:30 – 11:00

MORNING BREAK AND NETWORKING  
OPPORTUNITIES

11:00 – 11:45

LEARNING EXOTIC DERIVATIVES  
WITHOUT CALIBRATION

by Marco Bianchetti: Head of Internal  
Model Market Risk, Intesa Sanpaolo

11:45 – 12:30

HARVESTING THE FX VOLATILITY RISK  
PREMIUM WITH PYTHON

by Saeed Amen: Founder, Cuemacro

**Abstract:** In this talk, we shall discuss strategies for extracting the volatility risk premium in FX. We shall look at how various factors such as delta hedging impact our P&L, as well as assessing how the P&L can change depending upon which part of the vol surface we are trading. We'll also be talking about the open source finmarketpy library we used for generating the results, and we shall be walking through the Python code used.

12:30 – 13:45

LUNCH

## MACHINE LEARNING STREAM

08:00 – 09:00

REGISTRATION AND MORNING  
WELCOME COFFEE

09:00 – 09:45

TOPIC TO BE CONFIRMED

by Andrew Green: Managing Director and  
XVA Lead Quant, Scotiabank

09:45 – 10:30

TOPIC & PRESENTER TO BE CONFIRMED

10:30 – 11:00

MORNING BREAK AND NETWORKING  
OPPORTUNITIES

11:00 – 11:45

TOPIC TO BE CONFIRMED

by Alexander Sokol: Executive Chairman  
and Head of Quant Research, CompatibL

11:45 – 12:30

ALTERNATIVE SENTIMENT DATA FOR  
MANAGED FUTURES

by Artur Sepp: Director of Research,  
Quantica Capital AG

12:30 – 13:45

LUNCH

## VIRTUAL STREAM

09:00 – 09:45

TOPIC TO BE CONFIRMED

by Kathrin Glau: Lecturer in Financial  
Mathematics, Queen Mary University of  
London

09:45 – 10:30

DEEP PRICING: THEORY AND PRACTICE

by Youssef Elouerkaoui: Managing  
Director, Global Head of Credit and  
Commodities Quantitative Analysis, Citi

10:30 – 11:00

MORNING BREAK AND VIRTUAL  
NETWORKING OPPORTUNITIES

11:00 – 11:45

SUSTAINABLE INVESTMENT -  
EXPLORING THE LINKAGE BETWEEN  
ALPHA, ESG, AND SDG'S

Presenter to be confirmed

11:45 – 12:30

TOPIC TO BE CONFIRMED

by Ignacio Ruiz: Head of Counterparty  
Credit Risk Measurement and Analytics,  
Scotiabank

12:30 – 13:45

LUNCH

# MAIN CONFERENCE DAY ONE – THURSDAY 18TH NOVEMBER

## VOLATILITY, OPTIONS PRICING & MODELLING STREAM

13:45 – 15:15

### EXTENDED TALK:

#### RECENT ADVANCES IN VIX MODELING

by Julien Guyon: Senior Quant,  
Bloomberg L.P.

The class will cover:

- Optimal bounds for VIX futures given S&P 500 smiles
- Robust hedging of derivatives on S&P 500 and/or VIX: VIX-constrained martingale optimal transport
- Joint S&P 500/VIX arbitrages
- Exact joint calibration of S&P 500 and VIX smiles: VIX-constrained martingale Schrodinger problems/bridges
- Inversion of convex ordering: a remarkable empirical feature of the VIX market
- Inversion of convex ordering: Local volatility does not maximize the price of VIX futures
- Learning the VIX from the S&P 500 path: A Machine Learning perspective on Path-Dependent Volatility

15:15 – 15:45

### AFTERNOON BREAK AND NETWORKING OPPORTUNITIES

## MACHINE LEARNING STREAM

13:45 – 15:15

### EXTENDED TALK: DIFFERENTIAL

#### MACHINE LEARNING – DIMENSION REDUCTION DONE RIGHT

by Antoine Savine: Chief Quantitative  
Analyst, Danske Bank and  
Brian Norsk Høge: Chief Quantitative  
Analyst, Danske Markets

This talk (re-)introduces differential machine learning and presents a few simple, yet very useful applications in the context of least-square Monte-Carlo, (machine) learning Derivatives pricing and risk, and capital calculations like XVA, CCR, FRTB or SIMM-MVA. In particular, we introduce differential PCA, which harnesses AAD derivatives to safely and effectively reduce the dimensionality of financial problems and tie longstanding loose ends with classic pricing and risk algorithms.

15:15 – 15:45

### AFTERNOON BREAK AND NETWORKING OPPORTUNITIES

## VIRTUAL STREAM

13:45 – 15:15

### EXTENDED TALK:

#### FORECASTING INTRADAY STOCK RETURNS WITH DEEP LEARNING USING THE LIMIT ORDER BOOK & FEATURE SELECTION IN JUMP MODELS

by Petter Kolm: Director of the  
Mathematics in Finance Master's Program  
and Clinical Professor, Courant Institute  
of Mathematical Sciences, New York  
University

15:15 – 15:45

### AFTERNOON BREAK AND VIRTUAL NETWORKING OPPORTUNITIES

# MAIN CONFERENCE DAY ONE – THURSDAY 18TH NOVEMBER

## VOLATILITY, OPTIONS PRICING & MODELLING STREAM

.....  
15:45 – 16:30

### CONDITIONAL EXPECTATIONS - MODEL FREE, DATA DRIVEN, FAST (WITH APPLICATIONS TO PRICING / HEDGING)

by Jörg Kienitz: Finciraptor, AcadiaSoft,  
University of Wuppertal and Cape Town

We present a new method for calculating conditional expectations in a model free and data driven way that at the same time is semi-analytic and, thus, fast. It is relevant to many fields of quantitative finance, e.g. we consider the calibration of stochastic local volatility models, pricing of exotic bermudan options in one and multiple dimensions or discuss possible applications to xVA. Pricing of vanilla options with rough stochastic volatility models and rainbow/basket options with high dimensional Heston models serve as illustrating examples.

The method applies statistical learning techniques placed into the quantitative finance setting. The key ingredient, the distribution, is stabilized with a proxy hedge. In our illustrations this leads to time discrete minimal variance delta hedges. The distribution estimation is numeric but does not use kernel estimation and, thus, faces no subtle bandwidth selection, the further calculations for obtaining the delta and the conditional expectation value are purely analytic. Since the applied methodology is at the same time a generative method simulation wrt the distributions is also possible.

Finally we discuss the challenges for applications in high dimensional settings and techniques for mitigation.

Related but different approaches recently applied are Differential Machine Learning, Q-Learners for financial models or dynamically controlled kernel estimation.

## MACHINE LEARNING STREAM

.....  
15:45 – 16:30

### TOPIC TO BE CONFIRMED

by Mariano Zeron: Head of Research and  
Development: MoCaX Intelligence

## VIRTUAL STREAM

.....  
15:45 – 16:30

### TOPIC TO BE CONFIRMED

by Michael Pykhtin: Manager, Quantitative  
Risk, U.S. Federal Reserve Board

# MAIN CONFERENCE DAY ONE – THURSDAY 18TH NOVEMBER

.....  
16:30 – 17:30    QUANTITATIVE FINANCE PANEL

Topics and Panellists to be confirmed



# MAIN CONFERENCE DAY TWO – FRIDAY 19TH NOVEMBER

## INTEREST RATE, IBOR & REGULATIONS STREAM

08:00 – 09:00

REGISTRATION AND MORNING  
WELCOME COFFEE

09:00 – 09:45

### ESG & CLIMATE RISK

by Navin Rauniar: Advisory Partner  
focusing on LIBOR, ESG, Climate Risk &  
TCFD, HSBC

- What is ESG and why does it matter to you?
- Key regulations and frameworks financial institutions need to be aware of
- Impacts to the Risk function

09:45 – 10:30

### TOPIC TO BE CONFIRMED

by Adolfo Montoro: Director, Global  
Market Risk Analytics, Bank of America

10:30 – 11:00

MORNING BREAK AND NETWORKING  
OPPORTUNITIES

11:00 – 11:45

### INSPIRED BY LIBOR REFORM: EXPECTED MEDIAN OF A SHIFTED BROWNIAN MOTION

by Vladimir Piterbarg: MD, Head of  
Quantitative Analytics and Quantitative  
Development at NatWest Markets

11:45 – 12:30

### TOPIC TO BE CONFIRMED

by Marc Henrard: Managing Partner  
muRisQ Advisory and Visiting Professor,  
University College London

12:30 – 13:30

LUNCH

## MACHINE LEARNING & XVA STREAM

08:00 – 09:00

REGISTRATION AND MORNING  
WELCOME COFFEE

09:00 – 09:45

### MACHINE LEARNING IN FINANCE

by Paul Bilokon: Founder, CEO, Thalesians  
& Senior Quantitative Consultant, BNP  
Paribas

Machine learning is making inroads in  
finance. In this talk, we present some  
recent results obtained by the author  
and his collaborators and consider the  
possibilities for the future.

09:45 – 10:30

### TOPIC TO BE CONFIRMED

by Mariano Zeron: Head of Research and  
Development: MoCaX Intelligence

10:30 – 11:00

MORNING BREAK AND NETWORKING  
OPPORTUNITIES

11:00 – 11:45

### EFFICIENT MODEL RISK MANAGEMENT WITH SYNTHETIC DATA

by Jos Gheerardyn: Co-Founder and CEO,  
Yields.io

- Why we need generative models
- Overview of various approaches
- GAN architectures for detecting model issues
- Results

11:45 – 12:30

### TOPIC TO BE CONFIRMED

by Andrey Chirikhin: Head of Structured  
Credit QA, Barclays Investment Bank

12:30 – 13:30

LUNCH

## VIRTUAL STREAM

09:00 – 09:45

### TOPIC TO BE CONFIRMED

by Stéphane Crépey: Professor of  
Mathematics at the Université de Paris,  
Laboratoire de Probabilités, Statistique et  
Modélisation (LPSM)

09:45 – 10:30

### APPLYING MARKOVIAN PROJECTION FOR AMERICAN BASKET OPTIONS

by Juliusz Jabtecki: Divisional Head,  
Narodowy Bank Polski and  
Lech Grzelak: Quantitative Analyst,  
Rabobank and Assistant Professor, TUDelft

10:30 – 11:00

MORNING BREAK AND VIRTUAL  
NETWORKING OPPORTUNITIES

11:00 – 11:45

### A DATA-DRIVEN MARKET SIMULATOR FOR SMALL DATA ENVIRONMENTS

by Blanka Horvath: Lecturer, King's  
College London and Researcher, The Alan  
Turing Institute

11:45 – 12:30

### TOPIC AND PRESENTER TO BE CONFIRMED

12:30 – 13:30

LUNCH

# MAIN CONFERENCE DAY TWO – FRIDAY 19TH NOVEMBER

## INTEREST RATE, IBOR & REGULATIONS STREAM

13:30 – 14:15

### TOPIC & PRESENTER TO BE CONFIRMED

by Christoph Burgard: Head of Risk Analytics For Global Markets, Bank of America Merrill Lynch

14:15 – 15:00

### INTEREST RATE MODELLING IN THE CONTEXT OF CLIMATE MODEL

by Christian Fries: Head of Model Development, DZ Bank

15:00 – 15:30

### AFTERNOON BREAK AND NETWORKING OPPORTUNITIES

END OF CONFERENCE

## MACHINE LEARNING & XVA STREAM

13:30 – 14:15

### TOPIC TO BE CONFIRMED

by Matthias Arnsdorf: Global head of Counterparty Credit Risk Quantitative Research, J.P. Morgan

14:15 – 15:00

### TOPIC TO BE CONFIRMED

by Shengyao Zhu: Senior Quantitative Analyst, XVA Trading Desk, Nordea

15:00 – 15:30

### AFTERNOON BREAK AND NETWORKING OPPORTUNITIES

END OF CONFERENCE

## VIRTUAL STREAM

13:30 – 14:15

### TOPIC TO BE CONFIRMED

by Ryan Ferguson: Founder & CEO, Riskfuel

14:15 – 15:00

### ALGEBRAIC APPROACH TO BERMUDAN EXERCISE

by Peter Carr: Professor and Dept. Chair of FRE Tandon, New York University

15:00 – 15:30

### AFTERNOON BREAK AND VIRTUAL NETWORKING OPPORTUNITIES

END OF CONFERENCE

# CONFERENCE SPONSORS



Both through regulation and industry practice, there is an increasing number of risk calculations that need to be done on a regular basis. These calculations require the valuation of portfolios on up to hundredths of thousands of scenarios making them computationally very expensive in time and cost.

MoCaX technology, based on Chebyshev Spectral Decomposition methods, is a methodology and software application which massively reduces the computational burden in a risk calculation. This is achieved by pricing the portfolio on very small number of pre-defined collection of points yielding an object capable of approximating a pricing function and its greeks to a very high degree of accuracy. The object can then be evaluated on thousands of risk scenarios in an ultra-efficient and numerically stable manner.

Several benefits are obtained with this technology. Applications include Market Risk VaR, IMA-FRTB, Dynamic Initial Margin for MVA and IMM, Exposure profiles for CVA and IMM, what-if analysis tools, etc.

[mocaxintelligence.com](http://mocaxintelligence.com) | [i.ruiz@iruiztechnologies.com](mailto:i.ruiz@iruiztechnologies.com)



Compatibl is a leading provider of risk management software, model validation and quantitative consultancy services. The company's award-winning cloud and on-premises software solution is used by financial institutions worldwide, including four major derivatives dealers, central banks and some of the world's largest asset managers.

Our quantitative research program produced multiple innovations in models and numerical methods for counterparty credit risk, settlement risk, risk premia in the yield curve, and has been recognized by multiple awards.

[www.compatibl.com](http://www.compatibl.com)

Contact Elena Ovsianko: [elenao@compatibl.com](mailto:elenao@compatibl.com)



Riskfuel is pioneering the use of deep neural networks (DNNs) to accelerate the proprietary financial models that are used to calculate the values and the risk sensitivities of derivatives portfolios. Given the size of these portfolios and the many different risk sensitivities required, these models are run millions of times each day, typically in large, overnight batch processes spread over thousands of servers. Riskfuel accelerates these models, making them a million times faster so that what once took all night to run can now be completed in seconds. With Riskfuel model acceleration, you get real-time valuation and risk management ... and a massive reduction in the compute workload, saving money and reducing the firm's environmental footprint.

<https://riskfuel.com>

# CONFERENCE SPONSORS



Yields.io is the first FinTech platform that uses AI for real-time model risk management on an enterprise-wide scale.

Our clients use our solution to speed up model validation tasks, to generate regulatory compliant documentation and to industrialize model monitoring. The platform works with all models that are used within the financial sector such as credit risk models, valuation algorithms, market risk, AML, AI and behavioural models.

Yields.io was founded by Jos Gheerardyn and Sébastien Viguié. The company is expanding quickly and has offices in Brussels and London. Yields.io has an international portfolio of clients with both investment banks as well as regional financial institutions.

[yields.io](https://yields.io)



## [Welcome to The Machine Learning Institute Certificate in Finance \(MLI\)](#)

Quantitative finance is moving into a new era. Traditional quant skills are no longer adequate to deal with the latest challenges in finance. The Machine Learning Institute Certificate offers candidates the chance to upgrade their skill set by combining academic rigour with practical industry insight.

The Machine Learning Institute Certificate in Finance (MLI) is a comprehensive six-month part-time course, with weekly live lectures in London or globally online. The MLI is comprised of 2 levels, 6 modules, 25 lecture weeks, lab assignments, a practical final project and a final sit down examination using our global network of examination centres.

This course has been designed to empower individuals who work in or are seeking a career in machine learning in finance. Throughout our unique MLI programme, candidates work with hands-on assignments designed to illustrate the algorithms studied and to experience first-hand the practical challenges involved in the design and successful implementation of machine learning models. The MLI is a career-enhancing professional qualification, that can be taken worldwide.

[mlinstitute.org](https://mlinstitute.org)



THE 17TH QUANTITATIVE FINANCE CONFERENCE (HYBRID EVENT)  
RIXOS LIBERTAS DUBROVNIK, CROATIA & ONLINE  
17TH / 18TH / 19TH NOVEMBER 2021

CONFERENCE FEE STRUCTURE

	Early Bird Discount: 25% until 24th September	Early Bird Discount: 15% until 29th October	Regular Event Fee
<input type="checkbox"/> Conference Only:	£1124.25 + HR VAT	£1274.15 + HR VAT	£1499.00 + HR VAT
<input type="checkbox"/> Conference plus free Workshop:	£1124.25 + HR VAT	£1274.15 + HR VAT	£1499.00 + HR VAT
<input type="checkbox"/> Online	£374.75	£524.65	£749.00
<input type="checkbox"/> Special Discount Code:	<input type="text"/>		

70% Academic Discount / FULL-TIME Students Only

DELEGATE DETAILS
COMPANY:
NAME:
JOB TITLE/POSITION:
NAME:
JOB TITLE/POSITION:
NAME:
JOB TITLE/POSITION:
DEPARTMENT:
ADDRESS:
COUNTRY:
TELEPHONE:
E-MAIL:
DATE:
SIGNATURE:

TO REGISTER, PLEASE EMAIL THE COMPLETED BOOKING FORM TO:

[sales@wbstraining.com](mailto:sales@wbstraining.com)

HOTEL CONTACT INFORMATION:

[Rixos Libertas Dubrovnik](#)  
[Liechtensteinov put 3](#)  
[20000 Dubrovnik](#)  
[Croatia](#)  
Tel: +385 20 200 000

Website: [rixos.com/en/hotel-resort/rixos-premium-dubrovnik](http://rixos.com/en/hotel-resort/rixos-premium-dubrovnik)

SPONSORSHIP:

World Business Strategies Ltd, offer sponsorship opportunities for all events, e-mail headers and the web site. Contact sponsorship via telephone on: +44 (0)1273 201 352

DISCLAIMER:

World Business Strategies command the rights to cancel or alter any part of this programme.

REGISTER WITH CONFIDENCE:

Your booking can be cancelled up to 14 days before, or switched to the virtual option if required.

DISCOUNT STRUCTURE:

The discount is available on any day permutation, and can be combined across delegates within the same company (only at the time of booking and not retrospectively).

By completing and submitting this form, you accept WBS Training's GDPR Policy ([www.wbstraining.com/details/gdpr](http://www.wbstraining.com/details/gdpr)) and agree to communication from time to time with relevant details and information on WBS Training events and services

REGISTRATION:  
Tel: +44 (0)1273 201 352

CONTACT:  
[www.wbstraining.com](http://www.wbstraining.com) / [sales@wbstraining.com](mailto:sales@wbstraining.com)