



WOMEN IN QUANTITATIVE FINANCE CONFERENCE
17TH OCTOBER 2018

PRESENTERS

Keynote: Helyette Geman: Professor of Mathematical Finance,
Birkbeck University of London & Johns Hopkins University

Katia Babbar: MD, Head of e-FX Algorithmic Trading, FX Product | CB Markets,
Lloyds Banking Group

Jessica James: Managing Director, **Commerzbank AG**

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

Sarah B Tremel: Global Head of Analytics, Global Valuation Group, **HSBC Bank**

O. Ediz Ozkaya (to be confirmed): Executive Director, Machine Learning Labs, Securities,
Goldman Sachs

Roxana Simion: Risk Specialist, **Prudential Regulation Authority (Bank of England)**

Diana Ribeiro: Deputy Head of Rates Quantitative Research, CB Markets,
Lloyds Banking Group

Abdel Lantere: Data Scientist, Quantitative Consultant, **HSBC**

Nicole Sandler: FinTech and Regtech - EMEA Legal Regulatory Policy and Affairs, **Barclays**

Paul Bilokon: Founder, CEO, **Thalesians**, Senior Quantitative Consultant,
BNP Paribas & Visiting Lecturer, Imperial College



CONFERENCE OVERVIEW

WBS Training is delighted to announce our new conference for 2018:
Women in Quantitative Finance Conference (WQF).

This conference will showcase the female talent within the existing quants community, discuss opportunities for the next generation and the current challenges for women in quantitative finance.

Please note this is not a female only conference.

LOCATION:

Radisson Blu Portman
22 Portman Square
London
W1H 7BG

Tel: +44 207 208 6000 | Web: www.radissonblu.com/en/hotel-london

WEDNESDAY 17TH OCTOBER:

MAIN CONFERENCE DAY ONE STREAM:
WOMEN IN QUANTITATIVE FINANCE CONFERENCE

IMPORTANT NOTES:

Conference presentation files on USB memory sticks will be provided on arrival. The conference files will also 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 venue to view presentations on laptops and mobile devices.

MAIN CONFERENCE DAY ONE: WEDNESDAY 17TH OCTOBER

08:30 REGISTRATION AND MORNING WELCOME COFFEE

CHAIR:
To be confirmed

09:00 – 09:45 KEYNOTE SPEECH

by **Helyette Geman**: Professor of Mathematical Finance, **Birkbeck**,
Professor of Mathematical Finance, **University of London & Johns Hopkins University**

'From Changes of Numeraire and Changes of Measure to Bitcoins and Blockchains'

09:45 – 10:30 TALENT ATTRACTION & RETENTION PANEL

MODERATOR:

- **Helyette Geman**: Professor of Mathematical Finance, **Birkbeck**,
Professor of Mathematical Finance, **University of London & Johns Hopkins University**

PANELLISTS:

- **Roxana Simion**: Risk Specialist, Prudential Regulation Authority, **Bank of England**
- **Diana Ribeiro**: Deputy Head of Rates Quantitative Research, CB Markets, **Lloyds Banking Group**
- **Nicole Sandler**: FinTech and Regtech - EMEA Legal Regulatory Policy and Affairs, **Barclays**
- Other panelists to be confirmed

TOPICS:

- What are QR Financial Services currently doing and what should they be doing to attract more female talent?
 - What can recruitment companies do to help?
 - What strategies are financial companies using at present if any?
 - What are QR Financial Services currently doing and what should they be doing to retain female talent?
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10:30 – 11:00 MORNING BREAK AND NETWORKING OPPORTUNITIES

11:00 - 11:45 USAGE OF MACHINE LEARNING IN FINANCE

- What is Machine Learning
- Current usage in Finance, e.g. algo trading, fraud, etc
- Other possible applications in the future
- How to implement these technics

Presenter: Sarah B Tremel: Global Head of Analytics, Global Valuation Group, **HSBC Bank**

11:45 - 12:30 FROM ARTIFICIAL INTELLIGENCE TO MACHINE LEARNING, FROM LOGIC TO PROBABILITY

Applications of Artificial Intelligence (AI) and Machine Learning (ML) are rapidly gaining steam in quantitative finance. These terms are often used interchangeably. However, the pioneering work on AI by participants of the Dartmouth Summer Research Project --- Marvin Minsky, Nathaniel Rochester, and Claude Shannon --- was more symbolic than numerical, and often used the language of logic. Recent advances in ML --- especially Deep Learning --- are more numerical than symbolic, and often use the language of probability. In this talk we shall show how to connect these two worldviews.

Presenter: Paul Bilokon: Founder, CEO, **Thalesians**, Senior Quantitative Consultant, **BNP Paribas**

MAIN CONFERENCE DAY ONE: WEDNESDAY 17TH OCTOBER

12:30 - 13:45 LUNCH

13:45 - 14:30 "BLACK-BOX MACHINE LEARNING: IMPROVING TRANSPARENCY"

"Many of the state of the art machine learning applications are based on black-box models which are difficult to interpret and explain. With more ML-based models being integrated into live decision-making systems, new challenges will be faced by various functions within banks as well as by the regulators. This talk discusses the challenges faced and presents techniques to help provide more transparency and better understanding of the results of a given ML black-box model."

Presenter: Abdel Lantere: Data Scientist, Quantitative Consultant, **HSBC**

14:30 - 15:15 MACHINE LEARNING, AI & QUANTUM COMPUTING IN QUANTITATIVE FINANCE PANEL

MODERATOR:

- **Paul Bilokon:** Founder, CEO, **Thalesians**, Senior Quantitative Consultant, **BNP Paribas** & Visiting Lecturer, **Imperial College**

PANELLISTS:

- **Sarah B Tremel:** Global Head of Analytics, Global Valuation Group, **HSBC Bank**
- **O. Ediz Ozkaya:** Executive Director, Machine Learning Labs, Securities, **Goldman Sachs (to be confirmed)**
- **Abdel Lantere:** Data Scientist, Quantitative Consultant, **HSBC**
- Other panelists to be confirmed

TOPICS:

- What is the current state of utilisation of machine learning in finance?
- What are the distinct features of machine learning problems in finance compared to other industries?
- What are the best practices to overcome these difficulties?
- What's the evolution of a team using machine learning in terms of day to day operations?
- What is a typical front office 'Quant' skillset going to look like in three to five years time?
- How do we deal with model risk in machine learning case?
- How is machine learning expected to be regulated?
- What applications can you list among its successes?
- How much value is it adding over and above the "classical" techniques such as linear regression, convex optimisation, etc.?
- Do you see high-performance computing (HPC) as a major enabler of machine learning?
- What advances in HPC have caused the most progress?
- What do you see as the most important machine learning techniques for the future?
- What are the main pitfalls of using Machine Learning currently in trading strategies?
- What new insights can Machine Learning offer into the analysis of financial time series?
- Discuss the potential of Deep Learning in algorithmic trading?
- Do you think machine learning and HPC will transform finance 5-10 years from now?
- If so, how do you envisage this transformation?
- Can you anticipate any pitfalls that we should watch out for.
- Discuss quantum computing in quant finance:
 - Breakthroughs
 - Applications
 - Future uses

15:15 – 15:45 AFTERNOON BREAK AND NETWORKING OPPORTUNITIES

MAIN CONFERENCE DAY ONE: WEDNESDAY 17TH OCTOBER

15:45 - 16:30 DEEP LEARNING IN FINANCE – LSTN'S

- Modern Data Analysis
- Times Series Models Univariate
- Linear Factor Models
- Multivariate Time Series
- Modern Financial Engineering
- Long Short Term Memory Networks
 - Results
 - Conclusions

Presenter: To be confirmed

16:30 - 17:15 TOPIC TO BE CONFIRMED

Presenter: Katia Babbar MD: Head of e-FX Algorithmic Trading, FX Product | CB Markets, **Lloyds Banking Group**

17:15 - 18:00 CAREER PROGRESSION PANEL

MODERATOR:

- **To be confirmed**

PANELLISTS:

- **Katia Babbar MD:** Head of e-FX Algorithmic Trading, FX Product | CB Markets, **Lloyds Banking Group**
- **Jessica James:** Managing Director, **Commerzbank AG**
- **Christoph Burgard:** Head of Risk Analytics For Global Markets, **Bank of America Merrill Lynch**
- Other panelists to be confirmed

TOPICS:

- Do you think that being a woman is a significant factor in slowing down career progression in QR Financial Services?
 - If so, could this be avoided and how?
- What mentoring programs are available for juniors if any?
- Is it still hard to make it to the top positions, if so why and what can be done to change the situation?
- Discuss female role models in finance and significant achievements
- Tips from coaches on career progression (eg having your voice heard)
- Gender diversity issues (discuss numbers, policies, how to address it)
- How important are the following:
 - Promotions/Career opportunities
 - Pay gap elimination
 - Agile/Flexible working

END OF CONFERENCE



CONFERENCE FEE STRUCTURE

Conference Only:

Standard Event Fee

£399.00 + UK VAT

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

FLIGHT DETAILS:

All delegates flying into London on the morning of the event are reminded that they should arrive 30 minutes before the workshop starts for registration. The hotels West End location is approximately 1 hour from all 3 main London airports, Heathrow, Gatwick and City. Returning flights should equally allow for the events finishing time.

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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).