

Goldman Sachs Quantitative Services
Systematic Investing Conference

Thursday, May 4, 2017 | 200 West Street New York, NY



AGENDA

Thursday, May 4, 2017

7:45 a.m. [Registration & Breakfast](#)

8:30 a.m. **Welcome Remarks**

Raj Mahajan, *Co-Head of Global Execution Services, Goldman Sachs*

8:45 a.m. **Fireside Chat: The State of the Union, Systematic Investing**

Michael Mendelson, *Principal, Portfolio Manager of AQR's Risk Parity Strategies*

Moderated by Paul Russo, *Global Co-Chief Operating Officer of the Equities Franchise, Goldman Sachs*

9:30 a.m. **Presentation: Harnessing Machine Creativity, an Evolutionary Computational Approach to Trading**

Babak Hodjat, *Co-Founder and CEO, Sentient Technologies*

10:00 a.m. **Panel Discussion: Turning Images to Data for Trading**

Tom Evans, *Director, Planet.com*

Tammer Kamel, *Founder, Quandl*

Adam Smith, *Co-Founder, Descartes Labs*

Moderated by Michele Docharty, *Global Co-Head of Synthetic Product Distribution, Goldman Sachs*

10:50 a.m. [Coffee Networking Break](#)

11:10 a.m. **Presentation: Trading Without Regret**

Michael Kearns, *Professor of Computer and Information Science at UPenn and Chief Scientist, MANA Partners*

11:40 a.m. **Technology as a Marketplace Disruptor**

Elisha Wiesel, *Chief Information Officer, Goldman Sachs*

12:20 p.m. [Networking Lunch Break](#)

Goldman Sachs Quantitative Services
Systematic Investing Conference

Thursday, May 4, 2017 | 200 West Street New York, NY



- 12:50 p.m. **Panel Discussion: The Intersection of Fundamental and Systematic Market Participants**
Neil Chriss, *Founder & CIO, Hutchin Hill Capital*
Dmitry Balyasny, *Founder & CIO, Balyasny Asset Management*
Moderated by Armen Avanesians, *CIO of Quantitative Investment Strategies, Goldman Sachs Asset Management*
- 1:30 p.m. **Panel Discussion: Institutional Investors in the Systematic Marketplace**
Mike Lapsa, *Vice President, Blackstone Alternative Asset Management*
Richard Bersch, *Co-Head of Research/Head of Quant, RV, Macro and Credit Strategies, JPM Alternative Asset Management*
Ranjan Bhaduri, *Chief Research Officer, Sigma Analysis & Management Ltd.*
Moderated by Kent Clark, *CIO & Head of Alternative Investments & Manager Selection (AIMS) Hedge Fund Strategies, Goldman Sachs*
- 2:10 p.m. **Coffee Break**
- 2:30 p.m. **Sports Analytics, Sabermetrics & the Evolution of MLB**
Sandy Alderson, *General Manager of the New York Mets*
Moderated by Phillip Han, *Global Head of Quantitative Prime Services*
- 3:15 p.m. **The Evolution and Future of Systematic Investing**
Glenn Dubin, *Founder, Engineers Gate & Principal, Dubin & Co.*
Bob Jain, *Co-Chief Investment Officer, Millennium Management*
Moderated by Raj Mahajan, *Co-Head of Global Execution Services, Goldman Sachs*
- 4:00 p.m. **Closing Remarks**
Jeff Nedelman, *Global Head of Prime Services, Goldman Sachs*
- 4:15 p.m. **Networking Drinks Reception**