# 7th NextGen AI Event

Investment Management Powered by AI - 7th NextGen Event
**Textual analysis – tools and applications – a mutual learning experience**
October 23, 2020, 13:30-18:00hours (Central European Time)
Presented by ACATIS Investment from Frankfurt am Main, Germany as a Virtual Only Edition

## Share-Learn-Apply

**A look into the exciting advancements of
AI-based textual methods being applied in the Financial Services Industry**

The 7th NextGen AI event theme focuses on AI-based textual approaches, tools and techniques applied to the finance industry with the aim to advance the application of AI-based methods for the benefit of market participants.

Data and tool providers, academia and practitioners are expected to share their products, skills and experiences in concentrated, short presentations. The conference is supposed to advance each participant's skills and is not intended to promote products to investors. We expect a small, but highly dedicated group of participants willing to share and learn.

- Which are the latest textual data sources available for AI-analysis?
- Which tools have recently been made commercially available using text and AI?
- Which way is Academia headed? What is the most cutting-edge research?
- Which are the practical experiences of investment professionals? What were disappointments, what were breakthroughs?

The half -day event held October 23 is presented by ACATIS Investment, Frankfurt am Main. Each of the roughly 12 presentation is expected to take 20 minutes (15 minute presentation, 5 minute discussion).

**Organizer: NextGen Alpha
Event Moderators: Fred Sage, Chairman, NextGen Alpha
Debjit Chaudhuri, International Frankfurt Business Ambassador**

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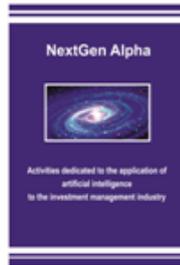
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Activities dedicated to the application of
artificial intelligence
to the investment management industry

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# Program Outline

| Group 1 - Data Provider | Affiliation | Speaker |
|---|---|---|
| | **Parlametric** | **Johan Källstrand** - COO, Co-Founder |
| | **Datamaran** | **Jerome Basdevant** - Chief Technology Officer |
| | **Financial Times** | **Stephen Thomas** -  Head of Datamining |
| Group 2 - Tool Provider | **S&P** | **Moody Hadi** - Group Manager, S&P Market Intelligence |
| | **HIPSTO** | **Sebastian Owen** - CEO |
| | **Eagle Alpha** | **Darren Laheen** - Head of Private Equity |
| Group 3 - Academia | **U of Notre Dame** | **Prof. Bill McDonald** |
| | **Goethe University** | **Prof. Dr. Alexander Hillert** |
| Group 4 - Practitioner | **HQ Asset Management** | **Dr. Benjamin Moritz** - Executive Partner |
| | **Triton Partners** | **Dr. Paul Bergbusch** - Data Scientist |
| | **Periscope Capital** | **Jamie Wise** - CEO |

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# Program Schedule

## 13:30-13:35
Welcome - **Fred Sage, NextGen Alpha**

## 13:35-13:55
**Dr. Benjamin Moritz - HQ Asset Management**
Textual analysis methods, stock market risk, return and portfolio construction

## 13:58-14:18
**Dr. Paul Bergbusch - Triton Partners**
Leveraging text data and NLP to address the problems and challenges of private equity deal sourcing

## 14:21-14:41
**Stephen Thomas - Financial Times**
Generating alpha by leveraging newsroom insights available in machine readable format via API

## 14:44-15:04
**Prof. Dr. Alexander Hillert, Goethe University**
Recent studies involving textual analysis methods to understand the relationship between text based information and stock prices

## 15:07-15:27
**Johan Källstrand - Parlametric**
Generate live insights using a multi-channel narrative analytics tool

## 15:30-15:50
**Darren Laheen - Eagle Alpha**
Understanding the textual data sources available and use cases in private equity

## 15:50-16:05 Break

## 16:05-16:25
**Prof. Bill McDonald, University of Notre Dame**
Research and development involving textual analysis technology used by leading companies in finance and technology

## 16:28-16:48
**Jerome Basdevant - Datamaran**
Applications for an ontology driven NLP engine used to extract non-financial risk factors from textual sources

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**16:51-17:11**
**Moody Hadi - S&P**
Natural language processing methods for extracting and understanding text based financial information

**17:14- 17:34**
**Jamie Wise - Periscope Capital**
Machine learning and artificial intelligence based natural language processing techniques used for sentiment based investment strategies

**17:37-17:57**
**Sebastian Owen - HIPSTO**
An innovative deep learning platform with the latest technology in the field of natural language processing and natural language understanding

Summing up the day

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**Jerome Basdevant - Datamaran**

Jérôme is co-founder and CTO of Datamaran and oversees the product team. He is the creator of the AI engine behind Datamaran and is the holder of 3 different patents. Under his guidance, the team of Data Scientists develops methods that allow to identify, measure and monitor emerging risks and non-financial issues.

Jérôme has over 20 years of experience building and leading international cross-functional teams to design and deploy innovative B2B solutions, processes and analytics.

Jérôme is highly qualified, with an MSc in Robotics and Operational Research from Ecole Centrale de Paris. He is a member of the AAT Digital Advisory Board and frequent speaker on the application of AI to the business world.

**Dr. Paul Bergbusch - Triton Partners**

Paul is a Data Scientist at Triton Partners in Frankfurt. Prior to that he was Head of Data Science at Deutsche Börse, Project Manager at Eurex Clearing, Co-Founder and Head of Technology at OTC Valuations in Vancouver, and a Quantitative Analyst at BlueCrest Capital Management in London.

Paul holds a Ph.D. in Particle Physics from the University of British Columbia, Canada.

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**Moody Hadi - S&P**

Moody is a Group Manager of New Product Development at S&P Global within Market Intelligence, he leads a team focusing on applying modelling techniques, such as machine learning and data sciences to distill information value for risk management based applications. Previously, he was Co-Head of Research and Development at Credit Market Analysis (CMA), where he led the model development and research on Credit Default Swaps pricing and risk management. Prior to CMA, Moody was a Senior Quantitative Analyst at the Chicago Mercantile Exchange (CME) Group, where we worked on Over-The-Counter (OTC) Clearing of Interest Rate and Credit Derivatives and the SPAN Margining Algorithm. Prior to that he had several senior roles in analytical & technical consulting, spanning diverse areas from Asset-Liability Management (ALM) to Business Intelligence (BI).

Moody holds a Bachelors of Science in Computer Science from Georgia Institute of Technology, Masters of Science in Operations Research from Columbia University and MBA from the University of Chicago – Booth School of Business.

**Prof. Dr. Alexander Hillert - Goethe University**

Alexander Hillert is the House of Finance Professor of Sustainable Asset Management at Goethe University Frankfurt, Germany. Prior to this he completed his Ph.D. at the University of Mannheim. His research covers questions relating to asset management, asset pricing, and behavioral finance – understanding how investors allocate their attention, how they process information, and how this behavior affects capital market outcomes. In his research, he also uses textual analysis methods from computational linguistics to analyze how investors react to verbal information. He has published his work in leading academic journals, including the *Journal of Financial Economics* and the *Review of Financial Studies*.

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**Johan Källstrand - Parlametric**

Johan Källstrand is a neuroscientist and serial entrepreneur. He founded Parlametric 2017 to offer a holistic tool for data-driven insights, using proprietary algorithms for narrative analytics and putting equal efforts in securing both broad and detailed high quality data sources.

**Darren Laheen - Eagle Alpha**

Darren Laheen, Head of Private Equity, Eagle Alpha. Darren works with Private Equity firms and Corporates to make their investment and business decisions more data-driven. Established in 2012, Eagle Alpha is a pioneer connecting the universe of alternative/non-traditional/external data. We partner with data buyer clients such as asset managers, private equity firms and corporates; leveraging over 1,300 alternative data sources to drive data-driven decisions.

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## Prof. Bill McDonald - University of Notre Dame

Bill McDonald has been at the University of Notre Dame since receiving his PhD from Arizona State University in 1979. He worked in a vice president position at the Schwab Center for Investment Research in San Francisco during the Internet boom/bust. At Schwab, he developed online financial planning software, including a patented portfolio optimization package. He has consulted for major investment banks, brokerages, stock exchanges and served as an expert witness.

Professor McDonald's research is predominantly in capital markets and he has more than 50 publications spanning leading journals in finance, accounting, management science, and economics.  His research has been cited in *The Wall Street Journal, The London Times, The New Yorker, Barron's, Quartz,* and other popular press outlets.  The textual analysis technology he developed along with Tim Loughran for their 2011 *Journal of Finance* paper is used by Google, Fidelity, Citadel, Dow Jones, S&P Global, and WRDS.

## Dr. Benjamin Moritz - HQ Asset Management

Benjamin Moritz is an Executive Partner and part of the 2018 founding team of HQ Asset Management, which is a quantitative and scientific-driven asset management firm, based in Germany. The edge of HQ Asset Management is their innovative investment process platform which features a central data warehouse with alternative data sources, methods from artificial intelligence, cutting-edge technology, high performance cloud computing and an extensive reporting pipeline to get advanced and robust investment processes for stock selection and asset allocation. Benjamin has extensive industry experience in research and portfolio management. Since joining the industry in 2007, he was responsible for developing solutions for strategical asset allocation, tactical asset allocation, risk management, stock selection, factor investing and portfolio optimization. Benjamin holds a PhD in Statistics from Ludwig-Maximilians-University of Munich where he focused on the application of machine learning to stock selection and textual analysis to asset allocation. In 2015 Benjamin and his co-author won the Best Paper Award at the Annual Meeting of the German Finance Association for their paper on introducing machine learning techniques to stock selection.

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**Sebastian Owen - HIPSTO**



Sebastian Owen is a former financial markets professional (Amsterdam, New York, London) turned AI technology entrepreneur currently building the world's premier AI open knowledge discovery platform at HIPSTO.

**Stephen Thomas - Financial Times**



Stephen Thomas, currently Head of Datamining at the Financial Times, has spent the last 3 years successfully developing and commercialising its newsfeed business from scratch. The primary objective is to evolve the perception of the FT brand from a reliable "pink newspaper" to one of the most uniquely insightful and useful news datasets on the planet.

With nearly 20 years of experience in the international publishing industry, travelling extensively in Africa and Middle East, Stephen prides himself on being extremely inquisitive and sensitive to brands, reputational risk, company performance and geo-politics.

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**Jamie Wise - Periscope Capital**



Jamie Wise is the President and Chief Executive Officer of Periscope Capital, a Toronto-based hedge fund manager. Established in 2009, Periscope has a 10-year history of running market neutral long-short strategies. Mr. Wise has led the firm's efforts in the development of applied machine learning and artificial intelligence frameworks focusing on natural language processing techniques for use within the firm's investment strategies. Mr. Wise was formerly a managing director at Moore Capital Advisors Canada, a multi-strategy Canadian-focused hedge fund. Prior to Moore Capital, Mr. Wise was a Managing Director and Portfolio Manager at the Bank of Montreal where he led an internal proprietary trading group.

Mr. Wise has an undergraduate business degree (hons.); graduating first in his class from the Ivey School of Business at the University of Western Ontario and holds a Chartered Financial Analyst (CFA) designation.