



INQUIRE UK
Institute for Quantitative Investment Research

PROVISIONAL PROGRAMME

**INQUIRE Europe and INQUIRE UK
SPRING SEMINAR**
Sunday 15th – Tuesday 17th March 2015
Coombe Abbey, Warwickshire, UK



1/n AND OTHER 'SMART' PORTFOLIO CONSTRUCTION APPROACHES

Sunday, March 15th, 2015

- 19.00 **Monastic welcome and ghost stories**
Coombe Abbey Historian
Welcome Reception and Dinner at Coombe Abbey

Monday, March 16th, 2015

- 7.30 – 8.30 Breakfast
- 8.30 – 8.45 Welcome
- 8.45 – 9.15 **Recent developments in alternative indexation**
Peter Gunthorp, *FTSE*
- 9.15 – 10.10 **Historical context of smart beta**
Stephen Brown, *NYU Stern*
- 10.10 – 10.40 Coffee break
- 10.40 – 11.35 **Risk allocation, factor investing and smart beta**
Noël Amenc and Lionel Martellini, *EDHEC Business School* and
Felix Goltz*, Romain Deguest, Ashish Lodh and Eric Shirbini, *EDHEC-Risk Institute*
- 11.35 – 12.30 **A simple diversified portfolio strategy**
Garrett Quigley and Bernd Hanke*, *Global Systematic Investors*
- 12.30 INQUIRE UK AGM
- 12.30 – 14.00 Lunch
- 14.00 – 14.55 **Equal or value weighting**
Raman Uppal, *EDHEC Business School*
- 14.55 – 15.50 **Smart beta in high yield**
Claudio Ferrarese, *Fidelity Worldwide Investment*
- 15.50 – 16.15 Coffee break
- 16.15 – 17.10 **Introducing expected returns into risk parity**
Thierry Roncalli, *Lyxor*
- 18.15 Departure for **social program: Warwick Castle**
Guided tour of the castle and grounds and dinner in the Main Hall



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- 7.30 – 8.30 Breakfast
- 8.30 – 9.25 **Investment beliefs of endowments**
Andrew Ang and Andrés Ayala, *Columbia Business School*, and
Will Goetzmann*, *Yale School of Management*
- 9.25 – 10.20 **Portfolio selection with options and transaction costs**
Semyon Malamud, *EPFL, Lausanne***
- 10.20 – 10.50 Coffee break (and check out)
- 10.50 – 11.45 **Minimum variance stock picking**
Thomas Dangl* and Michael Kashofer, *Vienna University of Technology*
- 11.45 – 12.40 **Tradability of minimum variance**
Frank Siu, *Axioma*
- 12.45 – 1.15 **Investor experience of alternative indices**
Altat Kassam, *MSCI*
- 1.15 – 2.15 Lunch and end of seminar

* *Speaker* ** *Sponsored research*