



INQUIRE EUROPE

Institute for quantitative investment research



PROGRAM

SPONSORS INQUIRE EUROPE 2019

AUTUMN SEMINAR 13 - 15 OCTOBER 2019

ABN AMRO Pension Fund
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UBS Limited
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INVESTING WITH MACHINE LEARNING & NEW TECHNIQUES

AUTUMN SEMINAR INQUIRE EUROPE

Sunday

13 October

19:00 **Reception and dinner at Sheraton Grand Hotel, Kraków, Poland**

Monday

14 October

08:45 - 09:00 **Welcome & opening of the Autumn Seminar**

09:00 - 10:00 **Keynote address: Asset Pricing and Machine Learning**
Stefan Nagel (University of Chicago)

10:00 - 11:00 **Bond Risk Premia with Machine Learning**
Daniele Bianchi (Queen Mary University of London)*, Matthias Büchner (University of Warwick) and Andrea Tamoni (London School of Economics and Political Science)

11:00 - 11:30 **Coffee break**

11:30 - 12:30 **Machine Learning Approaches for Equity Market Predictions**
Dominik Wolff* and Ulrich Neugebauer (Deka Investment)

12:30 - 14:00 **Lunch**

14:00 - 15:00 **Textual Factors and Finance Applications**
Lin William Cong (Cornell University)*, Tengyuan Liang (University of Chicago) and Xiao Zhang (Analysis Group)

15:00 - 16:00 **ESG Integration: Value, Growth and Momentum Risk Factors that Matter: Textual Analysis of Risk Disclosures for the Cross Section of Return**
Alejandro Lopez Lira (University of Pennsylvania)

16:00 - 16:30 **Break**

16:30 - 17:30 **Climate Risk and Stock Returns using Textual Analysis**
Eugenio Carnemolla (University of Lausanne)* and Giuseppe Vinci (Rice University)

18:00 **Social program: guided tour and dinner at the Gallery of 19th-Century Polish Art. The Sukiennice (Cloth Hall)**

Tuesday

15 October

09:00 - 10:00 **The Costs and Benefits of Performance Fees in Mutual Funds ****
Henri Servaes (London Business School)* and Kari Sigurdsson (AQR Capital Management)

10:00 - 11:00 **Deep Learning in Asset Pricing**
Jianeng Xu (University of Chicago), Guanhao Feng (City University of Hong Kong)*, Nicholas G. Polson (University of Chicago)

11:00 - 11:30 **Inquire Europe Annual Business Meeting & Coffee break**

11:30 - 12:30 **Macro Factor Mimicking Portfolios**
Emmanuel Jurczenko (Glon Institute of Higher Education)* and Jérôme Teiletche (Unigestion)

12:30 - 13:30 **Lunch and end of the seminar**

13:45 **Departure of the coach to International Airport Kraków-Balice**

* Speaker at the seminar

** Sponsored research