INQUIRE EUROPE
Institute for quantitative investment research

INQUIRE UK
Institute for Quantitative Investment Research

Spring 2019 Residential

INQUIRE UK & Europe Joint Conference

Oakley Court, Windsor

24-26 March 2019

Provisional Agenda

Sunday 24th March 2019

18:30 – 19:00	Welcome Drinks Reception
19:00 – 22:00	Dinner at Oakley Court, Windsor Suite After Dinner Speaker Sandy Rattray – Chief Investment Office at Man Group

Monday 25th March 2019

08:35 – 09:30	**Söhnke Bartram**, Warwick Business School *Global Market Inefficiencies*
09:30 – 10:30	**Campbell Harvey,** Duke's Fuqua School of Business *A backtesting protocol in the Era of Machine learning* Co-authors: Harry Markowitz, Rob Arnott
10:30 – 11:00	*Mid-morning break*
11:00 – 11:55	**Andrew Rudd** Tutorial: *Robo advising*
11:55 – 12:50	**Kevin Webster,** Imperial College and Feedforward Ltd Tutorial: *Deep learning models for time series data*
12:50 – 14:20	Riverboat lunch.
14:20 – 15:15	**Daniele Bianchi,** Warwick Business School *Trading Volume in Crypto Currency Markets*
15:15 – 16:10	**Steve Young,** Lancaster University Tutorial: *Where's the Value in Unstructured Data*
16:10 – 16:35	Mid-afternoon break
16:35 – 17:30	**Joscha Beckmann,** University of Greiswald, *Exchange Rate Predictability and Dynamic Bayesian Learning* Co-authors: Gary Koop, Dimitris Korobilis, Rainer Schlussler

Evening Programme

18:30	Depart Oakley Court for Dinner
18:45	Arrive at Dorney Court
22:00	Evening Concludes

Tuesday 21st March 2017

08:30 - 09:30	**David Rapach,** Saint Louis University *Sparse Macro Factors* Co-author: Guofu, Zhou
09:30 - 10:30	**Allan Timmermann**, Rady School of Management – University of California San Diego *Break Risk*
10:30 - 11:00	Mid-morning *break*
11:00 - 12:00	**Jakob Krause,** Martin-Luther University Halle-Wittenberg *Optimal Data Reduction in Non-Stationary Systems*
12:00 - 13:00	**Ruy Ribeiro,** PUC-Rio *Forecasting Large Realised Covariance Matrices: The Benefits of Factor Models and Shrinkage*
13:00 - 14:00	BBQ *Lunch*