BigDataFinance Conference | Programme October 4th 2017

Keynote talks in *italic*

		SPEAKER	INSTITUTION	TITLE
09:30 AM	10:00 AM	Registration and coffee		
10:00 AM	10:45 AM	Prof. Kim Christensen	Aarhus University/Creates	The drift burst hypothesis
10:45 AM	*11:45 AM*	*Prof. Kevin Sheppard*	*University of Oxford*	*Estimating Vast Dimensional Covariance Models*
11:45 AM	12:15 PM	Peter Hafez, Chief Data Scientist	Ravenpack	A Multi-Topic Approach To Building Quant Models
12:15 PM	01:15 PM	Lunch Break		
01:15 PM	*02:15 PM*	*Prof. Thierry Foucault*	*HEC*	*Data Abundance and Asset Price Informativeness*
02:15 PM	*02:45 PM*	Dan Seal Senior Engineer	KX	Design considerations for Enterprise Data Infrastructure in Financial Institutions
02:45 PM	03:15 PM	Coffee Break		
03:15 PM	*04:15 PM*	*Prof. Andreas Hoepner*	*University College Dublin*	*Financial Data Science, Big Data and Deep Data in Asset Pricing*
04:15 PM	04:45 PM	Thomas Raffinot, Managing Partner	Millesime	Investing Through Economic Cycles with Ensemble Machine Learning Algorithm
04:45 PM	05:15 PM	Christina Erlwein-Sayer, Senior Quantitative Analyst and Researcher	OptiRisk Systems	Sentiment Analysis for Credit Risk and Portfolio Construction

BigDataFinance Conference | Programme October 5th 2017

		SPEAKER	INSTITUTION	TITLE
09:15 AM	09:45 AM	Kimmo Soramäki, CEO	Financial Network Analytics (FNA)	Industrial Applications of Network Theory
09:45 AM	*10:45 AM*	*Prof. Albert Menkveld*	*VU University Amsterdam*	*A Network Map of Information Percolation*
10:45 AM	11:15 AM	Coffee Break		
11:15 AM	*12:15 PM*	*Prof. Fabrizio Lillo*	*University of Bologna*	*Financial networks and risk*
12:15 PM	01:00 PM	Prof. Tomaso Aste	University College London	Predictive modelling with information filtering networks
01:00 PM	02:00 PM	Lunch Break		
02:00 PM	*03:00 PM*	*Prof. Stephen Roberts*	*University of Oxford*	*The Bayesian Crowd: scalable information combination for Citizen Science and Crowdsourcing*
03:00 PM	03:30 PM	Prof. Alexandros Iosifidis	Aarhus University	Machine learning approaches for high-frequency financial data analysis
03:30 PM	04:00 PM	Coffee Break		
04:00 PM	*04:45 PM*	*Adrian Poole, Head of Financial Services*	*Google*	*Big Data & Rocket Fuel*
04:45 PM	05:15 PM	Prof. Peter Sarlin	Hanken University / RiskLab Finland	Bank distress in the news: Describing events through deep learning

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