

Exclusive in-Depth Tutorial Classes and Demonstrations

April 27th, 2017

Princeton University– Princeton, NJ, United States

Morning Demonstrations

9:00-10:30am: The Investment solution game: Demo of EDHEC-Risk digital tools for the design and production of improved forms of wealth and income goal based investment solutions

Kevin Giron, Quantitative Research Engineer, *EDHEC-Risk Institute*

Jean-Michel Maeso, Quantitative Research Engineer, *EDHEC-Risk Institute*

Lionel Martellini, Professor of Finance, *EDHEC Business School*, and Director, *EDHEC-Risk Institute*

Vincent Milhau, Research Director, *EDHEC-Risk Institute*

9:00-10:30am: Scalable privacy-preserving computation for big data

Wei Xu, Assistant Professor and Assistant Dean, Institute for Interdisciplinary Information Sciences (IIIS), *Tsinghua University*

10:30-12:00pm: WealthBalancer – An Investment Planning Tool and Toolkit

Russ Hovanec, SVP Business Development, *Northfield Information Services*

10:30-12:00pm: Applying Investment Algorithms and Optimization – Robo and Database Examples

Thomas Bauerfeind, Managing Director and Founder, *PROTINUS Consulting*

Robert Härtl, Consultant, *PROTINUS Consulting*

12:00-1:30pm : Lunch

Afternoon Tutorials

1:30-2:45pm Non-convex optimization problems in AI and machine learning in finance: applications and solution strategies

Fred Glover, Distinguished Professor, *University of Colorado*

John Mulvey, Professor of Operations Research and Financial Engineering, ORFE Department, *Princeton University*

1:30-2:45pm Goal-based investing: General principles and applications in retail and private wealth management

Lionel Martellini, Professor of Finance, *EDHEC Business School*, and Director, *EDHEC-Risk Institute*

Anil Suri, Head of Portfolio Analytics & Innovation Development Center, *Merrill Lynch Wealth Management*

3:00-4:15pm AI at Ant Financial

Alan Qi, Chief Data Scientist, *Ant Financial*

Mengdi Wang, Assistant Professor ORFE Department, *Princeton University*

3:00-4:15pm: Robust Portfolio Models

Woo Chang Kim, Associate Professor, Industrial and Systems Engineering Department, and Head, *KAIST Center for Wealth Management Technologies, Korea Advanced Institute of Science and Technology (KAIST)*

Jang Ho Kim, Assistant Professor, *IMSE, Kyung Hee University*, and Senior Researcher, *KAIST Center for Wealth Management Technologies, Korea Advanced Institute of Science and Technology (KAIST)*

Fees

Registration fee: USD 100.00

The registration fee includes a buffet lunch and conference documentation. Delegates may be refused admission if payment is not received prior to the conference. Accommodation is not included.

Cancellation Policy

Given the moderate conference fee, we do not accept cancellations; invoiced sums will remain payable in full. If a registered delegate is unable to attend, a substitute delegate from the same organization is welcome at no extra charge. Conference documentation designed by EDHEC-Risk Institute and Princeton University will be made available online to all delegates. EDHEC-Risk Institute and Princeton University reserves the right to alter the program without notice.

Billing and Payment

The fee is billed following registration and must be settled before the conference begins. Payment can be made by credit card.

Further Information and Registration

For further information, contact Maud Gauchon at:

maud.gauchon@edhec-risk.com or on: +33 493187887

To register, visit: <https://www.regonline.com/EDHECRiskPrinceton2017> before April 10, 2017

Venue

Operations Research and Financial Engineering (ORFE) Building, Princeton University
Sherrerd Hall, 90 Charlton St, Princeton, NJ 08540, USA
Tel.: +1 609-258-9863