

# **EML Quant Conference 2025**

## ***Bridging Academic Research and Industry Practice***

October 10, 2025 | IMU, Indiana University Bloomington

### **Program**

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#### **Friday, October 10, 2025**

**8:30 – 9:30 AM**

##### **Breakfast & Registration**

*Federal Room (IMU, second floor)*

**9:30 AM – 12:00 PM**

##### **Morning Session**

*Dogwood (IMU, main level)*

**9:30 – 10:00 AM**

##### **Opening and Introduction**

*Yoosoon Chang, Executive Director, EML Lab*

##### **Economic Machine Learning Lab**

- Our Foundation: Why We Established EML Lab
- Our Vision: Current Projects and Future Directions

**10:00 AM – 12:00 PM**

##### **Quantitative Finance – Practices and Challenges**

*Interactive Session with Q&A from Students*

Each speaker: 15 minutes presentation + 15 minutes Q&A

- Wayne Ferbert, Co-founder & Managing Director, Alpha DNA Investment Management
- Andre Westin, Investment Research, WE Family Offices
- Ken Weakley, Former Director, Investment Workshop, Kelly School of Business
- Sungsoo Yang, Quantitative Analyst/Partner, Empirical Research Partners LLC

**12:00 – 1:00 PM**

##### **Lunch**

*Federal Room (IMU, second floor)*

**12:00 – 4:00 PM**

##### **Afternoon Session**

*Dogwood (IMU, main level)*

**1:00 – 1:30 PM**

**Developments of Trading Strategies at EML Lab**

*Joon Park, Research Director, EML Lab*

**Quant at EML Lab – Introduction & Overview**

- The Goal and Specialty
- Summaries of Methodology

**1:30 – 1:50 PM**

**A Short Lecture on Basic Finance for Attending Students**

*Yoosoon Chang, Executive Director, EML Lab*

**1:50 – 2:50 PM**

**Illustrations of EML Lab Trading Strategies**

*Joon Park, Soohun Kim (EML Collaborator, KAIST), Haklim Shin (EML Collaborator, iRAM) & EML Student Fellows (Sangmyung Ha, Ralph Fernando)*

- Strategy Details
- Backtesting and Performance Evaluation

**2:50 – 3:00 PM**

**Break**

**3:00 – 4:00 PM**

**Industry Commentary on EML Strategies**

*Perspectives and Feedback from Practitioners*

*Moderated Discussion with Yoosoon Chang and Joon Park*

**4:00 – 5:30 PM**

**Reception**

*All Participants, Federal Room (IMU, second floor)*

**6:15 PM**

**Conference Dinner (Invitation only)**

[Uptown Café](#)

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**Saturday, October 11, 2025**

**11:00 AM**

**Farewell Lunch (Invitation only)**

[Osteria Rago](#)

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*Open to IU students, faculty, and invited guests. Lunch and reception RSVP required.*

*This is a tentative program and may be subject to minor adjustments. We look forward to a day of meaningful exchange between academic research and industry practice.*

Contact: EML Lab, Department of Economics, Indiana University

Website: [eml-lab.github.io](https://eml-lab.github.io)