EML Quant Conference 2025

Bridging Academic Research and Industry Practice

October 10, 2025 | IMU, Indiana University Bloomington

Tentative Program:

Friday, October 10, 2025

8:30 - 9:30 AM Breakfast & Registration

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, Analyst, BlackRock, Quantitative Due Diligence
- 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

1:00 - 1:30 PM

Quant Analysis in EML Lab

Joon Park, Research Director, EML Lab

EML Trading Strategies - Introduction & Overview

- Our Philosophy, Specialty, and Niche
- Summaries of Currently Available EML Strategies

1:30 - 1:50 PM

Finance Background

Yoosoon Chang, Executive Director, EML Lab

1:50 - 2:50 PM

EML Strategies in Practice

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

6:15 PM

Conference Dinner (Invitation only)

Uptown Café

Saturday, October 11, 2025

11:00 AM

Farewell Lunch (Invitation only)

Osteria Rago

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