

EML Quant Conference 2025
Bridging Academic Research and Industry Practice
October 10, 2025 | IMU, Indiana University Bloomington

Program

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 ([Link](#))

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 ([Link](#))
- Ken Weakley, Former Director, Investment Workshop, Kelly School of Business
- Sungsoo Yang, Quantitative Analyst/Partner, Empirical Research Partners LLC ([Link](#))

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 ([Link](#))

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

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