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, I*MSE, Kyung Hee University*, and Senior Researcher, *KAIST Center for Wealth Management Technologies, Korea Advanced Institute of Science and Technology (KAIST)*