**Exclusive in-Depth Tutorial Classes**

**and Demonstrations**

**Thursday, April 27th, 2017**

**Operations Research and Financial Engineering (ORFE) Department,**

**Princeton University**

**ORFE Building, Sherrerd Hall, 90 Charlton St, Princeton**

**WiFi – Puvisitor (no password)**

* **8:30am - 9:00am:** **Continental breakfast*\****

***122 Sherrerd Hall***

***\*****We will also offer coffee/tea breaks throughout the day in that room*

* **9:00am - 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**

Speakers: **Lionel Martellini,** Director, EDHEC-Risk Institute

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

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

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

***125 Sherrerd***

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

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

***308 Sherrerd***

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

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

***308 Sherrerd***

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

Speakers:

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

**Robert Härtl,** Consultant, PROTINUS Consulting

***125 Sherrerd***

* **12:00pm - 1:30pm: Lunch**

***Atrium in Sherrerd***

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

Speakers:

**Fred Glover**, Distinguished Professor, University of Colorado

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

***008 Friend Center (Basement Level)***

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

Speakers:

**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

***125 Sherrerd***

* **3:00pm - 4:15pm: Artificial Intelligence at Ant Financial**

Speakers:

**Alan Qi**, Chief Data Scientist, Ant Financial

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

***001 Robertson Hall (Basement Level Woodrow Wilson School)***

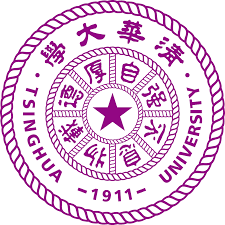
* **3:00pm - 4:15pm: Robust Portfolio Models**

Speakers:

**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)

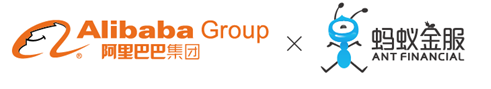
**Jang Ho Kim**, Assistant Professor, IMSE, Kyung Hee University, and Senior Researcher, KAIST Center for Wealth Management Technologies, Korea Advanced Institute of Science and Technology (KAIST)

***125 Sherrerd***

[](http://images.google.fr/imgres?imgurl=https://upload.wikimedia.org/wikipedia/en/thumb/e/ec/Tsinghua_University_Logo.svg/1024px-Tsinghua_University_Logo.svg.png&imgrefurl=https://en.wikipedia.org/wiki/File:Tsinghua_University_Logo.svg&h=1024&w=1024&tbnid=QVzJw9dQp4H5TM:&vet=1&docid=pwUq-i5aEzyxmM&ei=4VRqWJToLYe2a6vrk7AE&tbm=isch&iact=rc&uact=3&dur=924&page=0&start=0&ndsp=49&ved=0ahUKEwjU3Mbtx6PRAhUH2xoKHav1BEYQMwgnKAswCw&bih=1140&biw=2021)

[KAIST](http://www.kaist.edu/html/en/)





ALIBABA GROUP'S MISSION IS TO MAKE IT EASY TO DO BUSINESS ANYWHERE. Our businesses are comprised of core commerce, cloud computing, digital media and entertainment, innovation initiatives and others. Through investee affiliates, we also participate in the logistics and local services sectors.

Ant Financial Services Group was officially established in October 2014 and originated from Alipay which is the world's leading third-party payment platform founded in 2004, Ant Financial is dedicated to creating an open ecosystem, enabling financial institutions and partners to make rapid progress towards “internet plus” goals through its “Internet Booster Plan”, and providing inclusive financial services to small and micro enterprises and individual consumers.

Ant Financial subsidiaries and affiliates include Alipay, Ant Fortune, Ant Financial Cloud, MYbank and Zhima Credit, an independent third-party credit scoring agency. Ant Financial’s invested companies also work with these businesses to foster an open ecosystem.



Established in 1998, Samsung Asset Management (“SAM” or the “Company”) is Korea’s leading investment management company, providing investment trust & mutual fund management, advisory and related services, with over US$177.6 billion\* in asset under management.  
  
Through its headquarter in Seoul as well as subsidiaries in Hong Kong, New York, London and Beijing, the Company provides both domestic and overseas investors with high-quality investment products and services based on professional and rigorous investment research.  
  
As a full service investment manager, SAM offers investment advisory and management services in all segments from equities, fixed income to alternative assets. It is particularly strong in ETFs, Fixed Income and Hedge Funds and leads the domestic market in their respective fields. Especially in ETF, SAM has maintained its unmatched market dominance with over 50% of the domestic market.  
  
In January 2017, the Company spun-off its active Investment and hedge-fund divisions into separate subsidiaries Samsung Active Asset Management and Samsung Hedge Asset Management, respectively, with views to better serve its clients by enhancing asset management efficiency and specialties.  
  
The company is an affiliate of the Samsung Group.  
  
\*Combined AUM of Samsung Asset Management, Samsung Active Asset Management and Samsung Hedge Asset Management. (As of Jan 2017)