Notes from Skype meeting with Matteo Ortisi (advisor) on September 19, 2017

* Matteo read the draft paper and comments from Dr. Engels.
* He stated the project is interesting and very relevant.
* Investors are moving towards factor investing leveraging new data sources. He provided a book and paper about the subject. He suggested searching for Factor Investing and studying the subject.
* Equity investing considers profit as a key factor on price where cryptos doesn’t have the factor. In equity investing, price weighted has been used. Now, a lot of investors are moving to index weighting.
* Cryptos is a young marketplace and doesn’t have profit as a factor. The remaining factors are momentum and sentiment.
* He is a reviewer of a sentiment factor paper. He will send me the citations.
* Factor investing is a hot topic.
* He believes we have a good initial plan.
* He sent a paper discussing taming the factor zoo.
* Crypto investing is still young
* He stated if he was asked to review this paper, he would because of the topic.

Provided material:

* Big Data and AI Strategies book
* Taming the Factor Zoo paper
* Matteo will look for other material

Action items:

* Send email Slack invitation to matteo.ortisi@amundi.com
* Matteo send Matt citations for the sentiment factor paper he is reviewing.
* Schedule a follow-up meeting in two weeks.