INQUIRE UK
Institute for Quantitative Investment Research

PROVISIONAL PROGRAMME

INQUIRE Europe and INQUIRE UK
SPRING SEMINAR
Sunday 15th – Tuesday 17th March 2015
Coombe Abbey, Warwickshire, UK

INQUIRE EUROPE

1/n AND OTHER 'SMART' PORTFOLIO CONSTRUCTION APPROACHES

Sunday, March 15th, 2015

19.00 **Monastic welcome and ghost stories**
Coombe Abbey Historian

Welcome Reception and Dinner at Coombe Abbey

Monday, March 16th, 2015

7.30 – 8.30 Breakfast

8.30 – 8.45 Welcome

8.45 – 9.15 **Recent developments in alternative indexation**
Peter Gunthorp, *FTSE*

9.15 – 10.10 **Historical context of smart beta**
Stephen Brown, *NYU Stern*

10.10 – 10.40 Coffee break

10.40 – 11.35 **Risk allocation, factor investing and smart beta**
Noël Amenc and Lionel Martellini, *EDHEC Business School* and
Felix Goltz*, Romain Deguest, Ashish Lodh and Eric Shirbini, *EDHEC-Risk Institute*

11.35 – 12.30 **A simple diversified portfolio strategy**
Garrett Quigley and Bernd Hanke*, *Global Systematic Investors*

12.30 INQUIRE UK AGM

12.30 – 14.00 Lunch

14.00 – 14.55 **Equal or value weighting**
Raman Uppal, *EDHEC Business School*

14.55 – 15.50 **Smart beta in high yield**
Claudio Ferrarese, *Fidelity Worldwide Investment*

15.50 – 16.15 Coffee break

16.15 – 17.10 **Introducing expected returns into risk parity**
Thierry Roncalli, *Lyxor*

18.15 Departure for **social program**: **Warwick Castle**
Guided tour of the castle and grounds and dinner in the Main Hall

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E U R O P E

Tuesday, March 17th, 2015

7.30 – 8.30	Breakfast
8.30 – 9.25	**Investment beliefs of endowments** Andrew Ang and Andrés Ayala, *Columbia Business School*, and Will Goetzmann*, *Yale School of Management*
9.25 – 10.20	**Portfolio selection with options and transaction costs** Semyon Malamud, *EPFL, Lausanne***
10.20 – 10.50	Coffee break (and check out)
10.50 – 11.45	**Minimum variance stock picking** Thomas Dangl* and Michael Kashofer, *Vienna University of Technology*
11.45 – 12.40	**Tradability of minimum variance** Frank Siu, *Axioma*
12.45 – 1.15	**Investor experience of alternative indices** Altaf Kassam, *MSCI*
1.15 – 2.15	Lunch and end of seminar

** Speaker* *** Sponsored research*