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NEW ONLINE SEMINAR SERIES:

AI FRONTIERS IN FINANCE: BRIDGING THEORY AND PRACTICE

Oct. 8, 2024 | Session 2

Virtue of Complexity in Factor Pricing Models

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INTRO:
MEET OUR EXPERTS

Speaker

Bryan Kelly
Yale

Bryan Kelly is Frederick Frank '54 and Mary C. Tanner Professor of Finance at the **Yale School of Management** and **Head of Machine Learning at AQR Capital Management**. He is also a Research Fellow at the National Bureau of Economic Research and Associate Director of SOM's International Center for Finance. His primary research fields are asset pricing, machine learning, and financial econometrics. He has served as co-editor of the Journal of Financial Econometrics and associate editor of Journal of Finance and Journal of Financial Economics.

Before joining Yale, Bryan was a tenured professor of finance at the University of Chicago Booth School of Business. He earned an AB in economics from University of Chicago, MA in economics from University of California San Diego, and a PhD and MPhil in finance from New York University's Stern School of Business. Brian worked in investment banking at Morgan Stanley prior to his PhD.

Discussant

Maximilian Stroh
Quoniam

Maximilian Stroh is Head of Research at **Quoniam Asset Management** in Frankfurt. Using economics, statistics, natural language processing, and machine learning, the team develops Quoniam's alpha and risk models.

Before his current position, Max worked as a research analyst for Invesco, where he applied machine learning in the context of equity factor investing and advanced his team's data science infrastructure. Previously, he worked at Quoniam and Metzler Asset Management, focusing on quantitative fixed-income and multi-asset strategies.

Max holds a PhD in Mathematics from Goethe University Frankfurt and is a CFA charterholder.

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OUR SECOND SESSION ON:
VIRTUE OF COMPLEXITY IN FACTOR PRICING MODELS

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  - Format & topic
  - Meet our experts
  - Expectations from our audience

- **INSIGHTS FROM OUR EXPERTS**
  - Cutting edge research: short paper presentation
  - Expert dialogue: exploring relevance & new areas of application
  - Interactive Q&A

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Our goal is to deepen the understanding of AI in Finance by bridging the gap between academic research and practical industry applications through our monthly webinar series with joint discussions between academics and industry experts.

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