BNP PARIBAS QUANT FORUM
Artificial Intelligence, Machine Learning & Systematic Investing

Friday, 2 November 2018 / 2018 年 11 月 2 日（金）
Imperial Hotel Tokyo, Sakura Room, 4th floor | TOKYO
1-1 Uchisaiwaicho 1-chome, Chiyoda-ku, Tokyo 100-8558
*Lunch and simultaneous translation will be provided

Agenda
9:00 Doors Open and Registration
9:30-09:35 Opening Remarks
Youri Siegel
Head of EQD, Global Markets, Japan
BNP Paribas Securities (Japan) Limited
9:35-10:05 Introduction to Artificial Intelligence
Dr. David Malkin, Ph.D.
Artificial Intelligence Architect
Cogent Labs Inc.
*Cogent Labs is a Tokyo based applied AI company which conducts cutting edge research and applies this to real world business challenges, from handwriting recognition to financial time series forecasting.
10:05-10:50 How Can Artificial Intelligence Be Applied to Risk Premia Investing
Julien Turc
Head of QIS Lab
BNP Paribas
10:50-11:00 Break
11:00-11:30 Alternative Data and Natural Language Processing
Mr. Dan Joldzic
President
Alexandria Technology, Inc.
*Alexandria Technology builds machine learning algorithms that classify entities, topics, and sentiment in text. The classification systems have been trained by research analysts and market participants, creating an AI analyst that can overcome the challenges of a big data world.
11:30-12:00 AI in Application for QIS 2.0
Mr. Cyril Alvarez-Pereyre
Co-Founder and Partner
Oriskany
*Oriskany is a research company in finance and agroecology. Oriskany’s research computes measures of Entropy in real-time to determine low-frequency market regimes.
12:00-12:30 Machine Learning Applied to Risk Premia Allocation
Frederic Cosmao
Head of Equity Derivative Structuring, Global Markets, Japan
BNP Paribas Securities (Japan) Limited
12:30 Closing Remarks
Fumito Okuyama
Head of Institutional Clients, Global Markets, Japan
BNP Paribas Securities (Japan) Limited

Please note that the programme is subject to change without notice.
**SPEAKERS & PANELISTS**

**Youri Siegel**  
Head of EQD, Global Markets, Japan  
BNP Paribas Securities (Japan) Limited

Youri Siegel is Head of EQD Sales and Structuring in Japan. Youri is responsible for leading cross-asset solution business with Japanese institutional clients at BNP Paribas. Based in Tokyo, Youri currently oversees the teams in charge of providing cross-asset investment and hedging solutions to a wide array of Japanese institutional clients including banks, insurance companies, securities companies and asset managers.


**Dr. David Malkin**  
Artificial Intelligence Architect  
Cogent Labs Inc.

Dr. David Malkin is an AI Architect at Cogent Labs Tokyo. David's Ph.D. in Computer Science at University College London focused on the optimization of complex networks, including neural networks, using genetic algorithms.

Following his studies, David worked as a quantitative trader using machine learning to develop high-frequency trading algorithms. Seeing the tremendous impact of autonomous systems in financial markets in 2013 David established an AI consulting firm in London helping companies use AI technology. David joined Cogent Labs in the early days of the company in 2015 where he works both on research and business development.

Cogent Labs is a Tokyo based applied AI company which conducts cutting edge research and applies this to real world business challenges, from handwriting recognition to financial time series forecasting.

**Julien Turc**  
Head of QIS Lab  
BNP Paribas

Julien Turc is a quantitative investment strategist heading the QIS Lab at BNP Paribas. He has 20 years of experience working on quantitative and systematic strategies in all asset classes. His research covers allocation processes, alternative risk premia and hedging. Julien used to be head of cross-asset quant strategy at Société Générale.

His team was awarded the ‘best quant team of the year’ title by Global Capital in 2014, and topped the quant league tables of the Euromoney survey in FX and credit. Julien teaches credit derivatives at Paris 6 University, and machine learning and quant strategies at Paris 7 University. He graduated from Ecole Polytechnique in 1997.
Mr. Dan Joldzic
President
Alexandria Technology, Inc.

Dan Joldzic, CFA, FRM is CEO of Alexandria Technology, Inc, which develops artificial intelligence to analyze financial news. Prior to joining Alexandria, Dan served dual roles as an equity portfolio manager and quantitative research analyst at Alliance Bernstein where he performed factor research to enhance the performance of equity portfolios.

Alexandria Technology builds machine learning algorithms that classify entities, topics, and sentiment in text. The classification systems have been trained by research analysts and market participants, creating an AI analyst that can overcome the challenges of a big data world.

Mr. Cyril Alvarez-Pereyre
Co-Founder and Partner
Oriskany

Cyril Alvarez-Pereyre is a Co-Founder and Partner at Oriskany, in charge of Business Development. Founded in 2012, Oriskany is a research company in finance and agroecology. Oriskany’s research computes measures of Entropy in real-time to determine low-frequency market regimes.

Prior to founding Oriskany, Cyril was Head of Institutional Sales at TFS Structured Products, a London-based engineering boutique providing investment solutions and structured derivatives to a wide range of Institutional Investors, mainly in Europe.

Cyril is a graduate of the London School of Economics (M.Sc. Accounting & Finance) and Sciences Po Paris (section Eco-Fi), and holds a B.Sc. in Economics.

Yannick Daniel
Managing Director, Head of Multi-Asset and Risk Premia Solutions
BNP Paribas CIB

Yannick heads up the Multi-Asset QIS group at BNP Paribas Corporate and Institutional Banking in London. He has 20 years experience in quantitative investment management, quantitative research and equity derivatives structuring.

Before joining BNP Paribas in 2015, Yannick was in charge of the development of proprietary equity and multi-asset investment strategies at Citigroup Global Markets in London. Prior to Citi, he had the responsibility of Société Générale Index, the range of quantitative indices of Société Générale and also ran the Quantitative Equity Research team at SocGen between 2005 and 2007. Yannick started his career at BNP Paribas CIB where he held various roles before joining BNP Paribas Asset Management as a quantitative Portfolio Manager and later as head of quantitative research and portfolio engineering.

Yannick is a CFA Charterholder and holds a Master in Finance & Applied Economics from Paris Institute of Political Studies, a Master in Applied Mathematics and Statistics from University of Bordeaux and is a graduade from the KEDGE Business School.

Frederic Cosmao
Head of Equity Derivative Structuring, Global Markets, Japan
BNP Paribas Securities (Japan) Limited

Frederic joined BNP Paribas in 2002 in Mutual Funds trading and structuring in Paris. In 2005, he moved to the Hong Kong office to head the Mutual Funds Trading team.

He later moved to New York, in 2007, to take up the position as Head of GSG Design and Pricing, before returning to Paris in 2012. Frederic holds a masters degree from ENSAE.