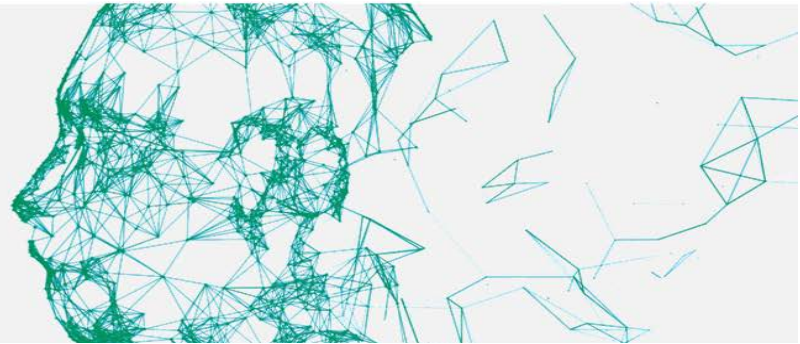




# BNP PARIBAS QUANT FORUM

Artificial Intelligence, Machine Learning  
& Systematic Investing



**MONDAY, 29 OCTOBER 2018**

**Mandarin Oriental, Oriental Ballroom 1, Lobby Level | SINGAPORE**

5 Raffles Ave, Marina Square, Singapore 039797

**8:30 - 17:30**

**Host:**

**Yajur Arora**

Director, Quantitative Investment Strategies, BNP Paribas

## Agenda

8:30-9:00

**Registration and welcome coffee**

9:00-9:15

**Opening Remarks**

*Forum Introduction*

**Hamzah Kahloon**

Managing Director, Head of Structuring & Solutions APAC, BNP Paribas

9:15-10:00

**Applying Machine Learning to Investing**

*Machine Learning in money management to reduce costs, but above all to extract performance from markets.*

**Dr. Arnaud de Servigny**

Adjunct / Visiting Professor of Finance, Imperial College London

10:00-10:45

**Artificial Intelligence and Deep Learning**

*Understand the reality of AI and the differences from basic statistics, machine and deep learning.*

**Julien Turc**

Head of QIS Lab, BNP Paribas

10:45-11:00

**Coffee Break**

11:00-11:45

**Artificial Intelligence: Opportunities and Open Questions**

**Feng-Yuan Liu**

Co-founder, Basis.ai

11:45-12:30

**Multi-Asset Allocation using Deep Learning**

*Enhancing Cross-Asset Momentum strategies with Deep Learning*

**Frederic Cosmao**

Head of Structuring, Quantitative Investment Strategies -Japan, BNP Paribas, Tokyo

12:30-13:15

**Lunch**

13:15-14:00

**Rethinking Finance by Looking at the Brain**

*Deep learning for prediction and dynamic portfolio management*

**Sakyasingha Dasgupta**

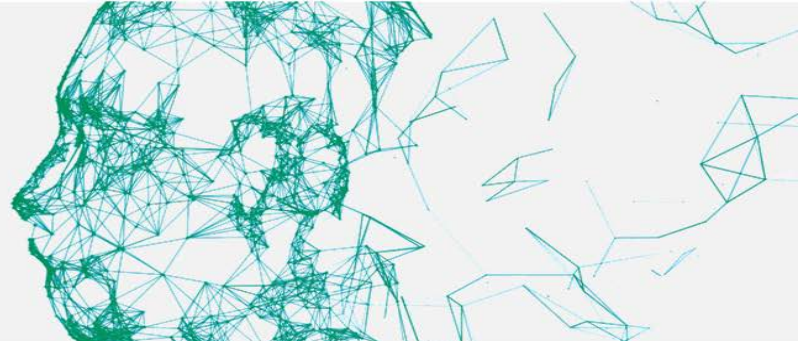
CTO, Neuri



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14:00-14:45

## Power of Prediction: Creating Transformational Impact in Financial Institutions Through Machine Learning

*The Financial Services industry is facing significant challenges including complex regulatory requirements, competitive pressures from new FinTechs and non-traditional players providing services such as payments/remittances/lending etc., and evolving customer expectations in a digital age. Predictive Analytics leveraging on Machine Learning can have a transformational impact in organisations. This talk will present multiple case studies to illustrate how technology innovation through Machine Learning have led to significant benefits in Banking and Insurance. The talk will present key considerations for the successful adoption and deployment of Machine Learning models to deliver significant impact and Rols.*

**Dr Shonali Krishnaswamy**  
CTO, AIDA Technologies

14:45-15:30

## Extracting Value from Big Data

*How big data solutions can structure public data and detect investment trends and sentiments.*

**Dan Joldzic**  
President, Alexandria Technologies

15:30-16:00

## AI in application for QIS 2.0

**Cyril Alvarez-Pereyre**  
Oriskany

16:00-16:15

## Concluding Session

**Yoram Layani**  
Head of Cross Asset Solutions Sales, Asia ex Japan, Global Markets APAC, BNP Paribas

16:15-17:30

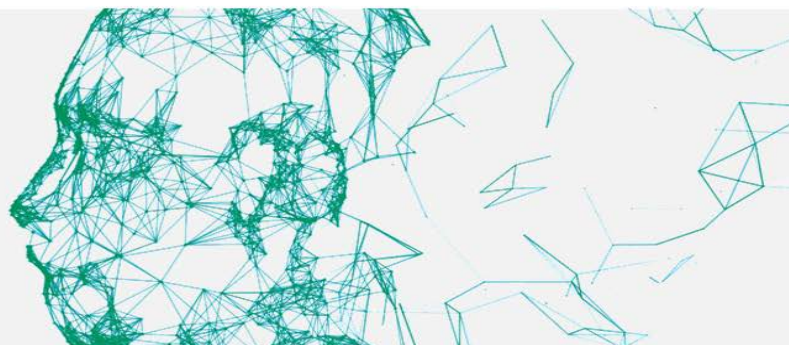
## Networking Cocktails



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## SPEAKERS & PANELISTS



### Hamzah Kahloon

#### Managing Director, Head of Structuring & Solutions APAC, BNP Paribas

Mr. Hamzah Kahloon is Head of Structuring & Solutions for BNP Paribas Global Markets APAC. Based in Hong Kong, Hamzah is responsible for GM APAC's solutions and structuring business with corporate and financial institutions. Hamzah works closely with sales teams and other parts of the bank including Coverage, IBA and Wealth Management, to develop solution interactions with clients and boost origination across the region. He is also a member of the Global Markets APAC Executive Committee.



### Yajur Arora

#### Director, Quantitative Investment Strategies

Yajur Arora is a Director in the Quantitative Investment Strategies group at BNP Paribas. He works on structuring and development of cross-asset systematic investment and hedging strategies. Prior to this he was at Deutsche Bank in New York, where he advised institutional investors and asset managers on alternative investments. He has 10 years of experience in financial markets, having served in various roles in the U.S, Europe and Asia. He is now based in Hong Kong. He holds a Bachelor's degree in Engineering from Indian Institute of Technology, Delhi and a Master's degree in Finance & Economics from London School of Economics, London.



### Dr. Arnaud de Servigny

#### Adjunct / Visiting Professor of Finance, Imperial College London

Adjunct / visiting Professor of finance at Imperial College Business School (London), co-launched their Master of Financial Engineering and Risk Management programme in 2005, currently launching a new master in Finance and Machine Learning. MSc Ecole Nationale des Ponts et Chaussée (Paris, 1987), MSc Quantitative Finance (DEA) from Paris-Dauphine University (1989), and Ph.D. Financial Economics from Paris 1 Panthéon-Sorbonne University (1997). His publications include many papers and articles as well as five books.

25 years in the financial industry:

- Former Global Head of Investment Strategy as well as Chairman of the Investment Committee for Barclays Wealth & Investment Management (until 2010)
- Former Global CIO Wealth Management as well as Global Head Multi-Asset Group (€125bn AuM) for Deutsche Bank Asset & Wealth Management (until 2014)
- Launched in 2014 a Research Lab. Exclusively focused on the usage of Machine Learning in Asset Management, called Bramham Gardens.



### 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.

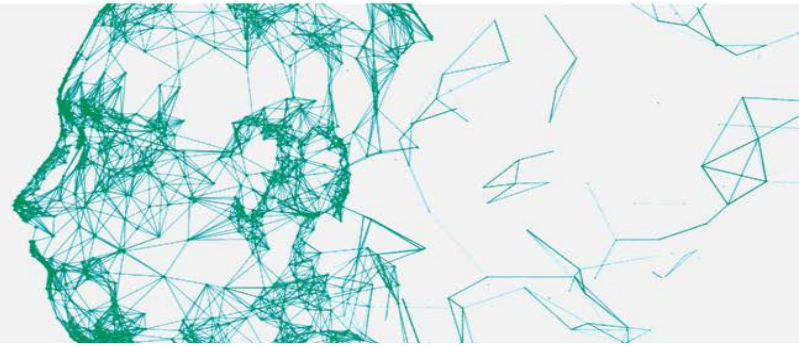
His team was awarded the 'best quant team of the year' title by Global Capital in 2014, and topped the quant league tables of the Euromoney survey in FX and credit. Julien teaches credit derivatives at Paris 6 University, and machine learning and quant strategies at Paris 7 University. He graduated from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



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**Feng-Yuan Liu**  
Co-founder, Basis.ai

Feng-Yuan was until recently the Singapore Government's chief data scientist, responsible for driving Smart Nation data science and AI initiatives. He built a startup within government from scratch with an elite crack team of young technologists who's mission was to harness data for the public good. Feng Yuan is co-founder of Basis, an AI startup still in stealth, whose mission is to transform enterprises with machine intelligence. He has degrees from Oxford University and the London School of Economics and was a recipient of the President's Scholarship.



**Sakyasingha Dasgupta**  
Chief Technology Officer, Neuri PTE LTD

Sakyasingha Dasgupta is the Chief Technology Officer at Neuri PTE LTD, a Singapore based startup radically changing the way we think about finance with the use of simulation, unstructured data and novel algorithms at the interface of artificial intelligence, theoretical neuroscience and quantum computation. He and his team at Neuri are building a robust platform for risk management, online prediction of financial assets, market sentiment analysis and trading agents that learn to optimize portfolios autonomously.

He holds a Masters in Artificial Intelligence and PhD in Physics of Complex Systems with more than a decade of experience in creating novel brain-inspired algorithms and real-world application of machine learning.

He holds more than 10 inventions in the areas of machine learning, financial prediction and decision making with neural networks. He has served on the program committee of top robotics conference ICRA and is on the editorial board of Frontiers in Robotics & AI, and Frontiers in Neurorobotics journals. Prior to joining Neuri, he has held various R&D roles in industry. Most recently, he was the Chief Scientist at Ascent Robotics, Japan and a Senior Research Scientist at IBM Research leading a team of researchers on embodied robotics & AI.



**Frederic Cosmao**  
Head of Structuring, Quantitative Investment Strategies - Japan, BNP Paribas, Tokyo

Frederic Cosmao is a Structurer Based in Paris. 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.



**Dr Shonali Krishnaswamy**  
CTO, AIDA Technologies

Dr Shonali Krishnaswamy is the CTO of AIDA Technologies ([www.aidatech.io](http://www.aidatech.io)). She is also Professor and Deputy Director of the Data Science Institute, Swinburne University of Technology, Melbourne.

AIDA Technologies is a multi-award winning Machine Learning company that provides advanced Machine Learning products for Banking and Insurance founded in Singapore in 2016. AIDA services top-tier financial services clients in Singapore, ASEAN and India. AIDA Technologies was one of the Top 3 Winning Teams at the Singapore Fintech Festival Hackcelerator organised by the Monetary Authority of Singapore in November 2016. The Hackcelerator received 650 submissions and 20 finalists were shortlisted. AIDA Technologies was a winner of the Monetary Authority of Singapore Fintech Innovation Awards 2017. AIDA Technologies was also a recent recipient of the MEDICI Top 21 - RegTech Awards (<https://gomedici.com/medici-top-21-regtech-awards-unveiling-leaders-building-the-future-of-regulatory-compliance/Medici-21>).

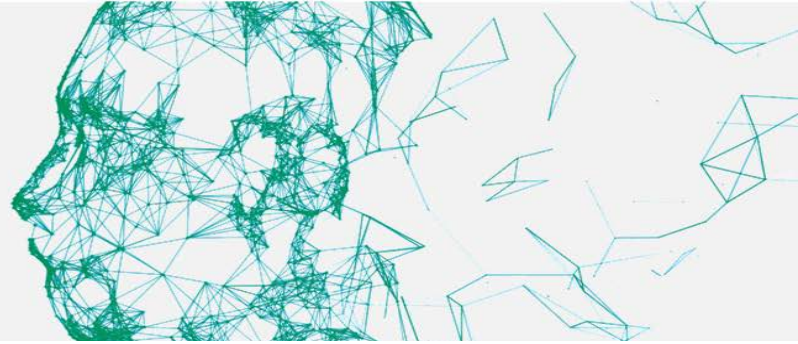
Previously, Shonali was the Head of Data Analytics at the Institute for Infocomm Research (I2R), Agency for Science, Technology and Research (A\*STAR), Singapore. She led a team of over 50 post-doctoral data scientists, and established and directed analytics-focused R&D labs in a number of sectors including Banking, Insurance, Telecommunications and Healthcare.



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Before joining A\*STAR, Shonali was an Associate Professor and Director of the Centre for Distributed Systems and Software Engineering in the Faculty of Information Technology, Monash University, Australia. She has published over 150 peer-reviewed papers in the areas of Mobile User Analytics and Mobile and Distributed Data Stream Mining.

Shonali is the recipient of several prestigious awards including: Institute of Engineers (IES) Singapore Prestigious Engineering Award (2015 and 2016), IBM Innovation Award (2008), Australian Research Council Australian Post-Doctoral Fellow (2003-2005) as well as internal recognition / awards at Monash University (Australia) and the Institute for Infocomm Research (I2R, Singapore).



**Dan Joldzic**  
President, Alexandria Technologies

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.



**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.



**Yoram Layani**  
Head of Cross Asset Solutions Sales, Asia ex Japan, Global Markets APAC, BNP Paribas

Yoram Layani is Head of Cross Asset Solutions Sales for Asia ex Japan at BNP Paribas, overseeing cross asset solutions for institutional clients.

His team services a wide array of clients across distribution businesses (Retail Banks, Insurance Companies, etc) and Institutionals (Asset Managers, Pensions, and Sovereign Wealth), developing outcome-driven tailor-made solutions in the fields of Investment, Hedging, Long-Term Savings, Alternative and Risk Premia. He joined the Global Equities & Commodity Derivatives division of BNP Paribas Hong Kong in 2007.



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