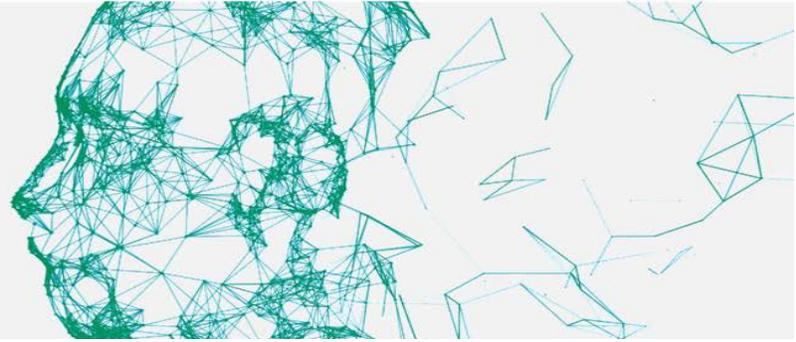# BNP PARIBAS QUANT FORUM
Artificial Intelligence, Machine Learning & Systematic Investing

THURSDAY, 1 NOVEMBER 2018

Lotte Hotel, Garnet Suite 37F | SEOUL

Eulji-ro 30, Jung-gu, Seoul, Korea 100-070

14:00 – 18:30

서울특별시 중구 을지로 30 롯데호텔서울

Host: **Allie Eom**
Head of Advisory Sales, APAC, Cash Equity,
Global Markets, APAC, BNP Paribas

Agenda

13:30-14:00 **Registration and welcome coffee**

14:00-14:15 **Introduction**
Formal Introduction
Philippe Noirot
Head of Country, BNP Paribas South Korea

14:15-15:00 **The New World of Artificial Intelligence**
Understand the reality of AI and the differences from basic statistics, machine and deep learning.
Young-Suk Kim
Partner, EY Advisory, FSO
Kunyoung Lee
Partner, EY Advisory, FSO

15:00-15:45 **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

15:45-16:00 **Coffee Break**

16:00-16:45 **Extracting Value from Big Data**
How big data solutions can structure public data and detect investment trends and sentiments.
Dan Joldzic
President, Alexandria Technologies

16:45-17:30 **Multi-Asset Allocation using Deep Learning**
Enhancing Cross-Asset Momentum strategies with Deep Learning
Julien Turc
Head of QIS Lab, BNP Paribas

17:30-18:15 **AI in application for QIS 2.0**
Cyril Alvarez-Pereyre
Co-Founder and Partner, Oriskany, London
Yannick Daniel
Managing Director, Head of Multi-Asset and Risk Premia solutions, BNP Paribas

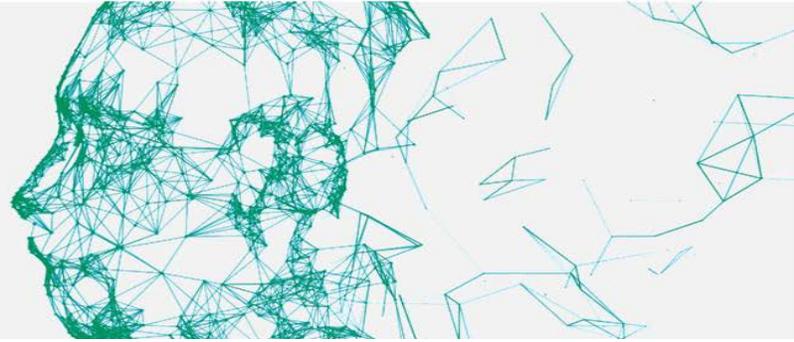**18:15-18:30** **Concluding Session**
Hyung Ho Choi
CEO of BNP Paribas Paribas Securities Korea

Please [click here](#) and register by Thursday, 25 October

BNP PARIBAS QUANT FORUM

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& Systematic Investing

SPEAKERS & PANELISTS

Philippe Noirot
Head of Country, BNP Paribas South Korea

Philippe Noirot is Head of Country for BNP Paribas South Korea, managing BNP Paribas Group's overall activities in South Korea market, since July 2015. Philippe joined Fortis in 2005, where he was Global Head of Merchant Banking Strategy, Communications and Business Development and a Member of Executive Board for the Merchant Banking Division. From 2009 to 2011, he took leadership of the integration of Corporate & Institutional Banking activities between BNP Paribas and BNP Paribas Fortis for BNP Paribas Group's acquisition of Fortis Bank. In 2011, Philippe moved to Singapore as Head of Business Development for Corporate Coverage, BNP Paribas Asia Pacific. In October 2013, Philippe was appointed Head of Corporate Deposits & Liquidity, Asia Pacific, subsequently also overseeing Global Coverage Solutions, Asia Pacific. Prior to joining BNP Paribas Group, Philippe held various positions in banking and in the industry, including McKinsey & Company and Euroclear. Philippe holds a civil engineering degree from Université de Liège, Belgium and an MBA from Dartmouth's Tuck School of Business. He is Belgian in nationality and speaks French, English and Dutch.

Young-Suk Kim
Partner, EY Advisory, FSO

Young-Suk Kim is FSO APAC PI lead supporting and coordinating Financial Service Management Consulting practice across 12 countries in Asia Pacific
He is leading EY Korea Digital practice including FinTech, Big Data Analytics and Innovation
He has provided consulting service for Banking, Insurance and Capital Market clients for more than 15 years on ;
- Digital Transformation and FinTech Strategy
- Target Operating Model Development and Process Innovation
- Asian Go-to-Market Advisory for financial services companies and ITC companies
- CRM and Analytics and Capability Improvement for Marketing Effectiveness

Kunyoung Lee
Partner, EY Advisory, FSO

Kunyoung Lee is the Partner of FSO PI Seoul office, leading insurance advisory covering strategy and operation consultancy. Work Experience including Accenture, Arthur D. Little and Metlife Korea. Mr Lee hold a B.S. in Economics from Yonsei University, Korea.
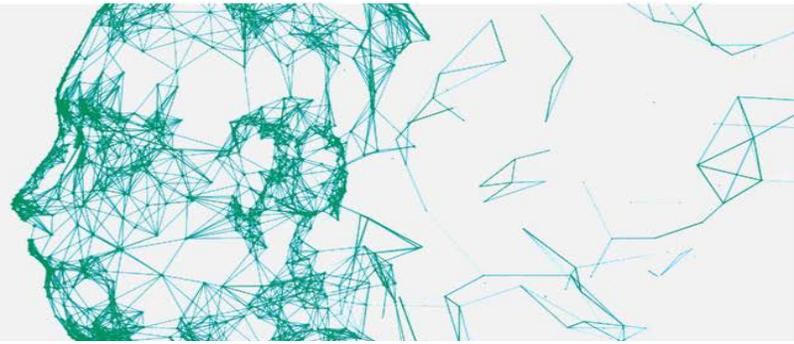Skills:
- Robotic Process Automation
- Market analysis and Corporate Strategy Development
- CRM (Customer Relationship Management) based marketing strategy
- Development of Sales enhancement program
- Enterprise Operating Model development of insurance industry : Strategy, Process, Organization, IT
- Claims operation enhancement in P&C insurance industry

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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.

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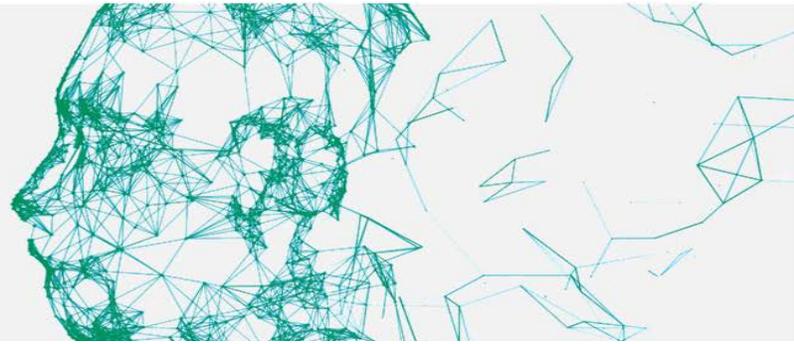
Alexandria Technology builds machine learning algorithms that classify entities, topics, and sentiment in text. The classification systems have been trained by research analysts and market participants, creating an AI analyst that can overcome the challenges of a big data world.

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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.

Hyung Ho Choi
CEO of BNP Paribas Securities Korea

Mr Hyung Ho CHOI is CEO of BNP Paribas Securities Korea. Since joining as the CEO in 2009, he has been responsible for overseeing all of the business operations and strategic decisions at BNP Paribas Securities Korea.

Through the variety and years of work experience, Mr Choi has acquired an extensive and in-depth expertise in the financial services industry. Mr Choi, before being named CEO of BNP Paribas Securities Korea, successfully held various high profile positions at Merrill Lynch Securities. He first joined Merrill Lynch Securities in 1990 at Singapore. In 1992, he took up the position of Head of Fixed Income Sales. In 1996, he was Head of Equity at Merrill Lynch Securities Korea. Mr Choi was then assigned as the Head of Fixed Income Sales Asia Pacific at Merrill Lynch Securities Hong Kong in 1998. After two years in Hong Kong, he was appointed as Head of Wealth Management and Co-Country Manager of Merrill Lynch Securities Korea before taking the helm as Head of GMI and Country Manager in 2003.

Mr Choi started his career at Bank of Korea in 1979 prior to working at Shinhan Bank from 1989 to 1990. Mr Choi holds a Bachelor Degree in Economics from the Yonsei University.

Please click here and register by Thursday, 25 October