AGENDA

AI IN FINANCE SUMMIT
5 - 6 SEPTEMBER 2019
NEW YORK

DAY 1:

08:00  REGISTRATION & LIGHT BREAKFAST

09:00  WELCOME

09:15 - 09:40  TRENDS IN ALGORITHMIC MARKETING AND AI IN RETAIL FINANCE
Anurag Setty, Lead Data Scientist, Barclays US @BarclaysBankUS

09:40 - 10:00  DEVPANS APPROACH FOR AI IN FINANCE INDUSTRY
Vicky Fu, Director of Data Science, Capital One @CapitalOne

10:00 - 10:25  DEVELOPING ML-DRIVEN CUSTOMER-FACING PRODUCT FEATURES
Marsal Gavalda, Head of Machine Learning, Square @MarsalGavalda

10:25 - 11:10  COFFEE

11:10 - 11:30  ANOMALY MINING: DETECTION, EXPLANATION, INTERACTION
Leman Akoglu, Associate Professor, Carnegie Mellon University @leman_akoglu

11:30 - 11:50  FINANCIAL APPLICATIONS OF REINFORCEMENT LEARNING
Igor Halperin, Professor of Financial Machine Learning/AI Asset Management Lead, NYU/Fidelity Investments @nyuniversity

11:50 - 12:10  ANTI-MONEY LAUNDERING IN BITCOIN EXPERIMENTS WITH GRAPH CONVOLUTIONAL NETWORKS FOR FINANCIAL FORENSICS
Mark Weber, Strategy & Operations Lead, MIT-IBM Watson AI Lab @markRweber

12:10 - 12:30  APPLICATIONS OF ACADEMIC THEORY AND QUANT TECHNIQUES IN SECURITIES LENDING
Yasser El Hamoumi, Assistant VP, Trading & Algorithmic Strategist, State Street @StateStreet
Travis Whitmore, Quantitative Researcher, State Street @StateStreet
12:30 - 13:30  LUNCH

INVESTMENT & AI

13:30 - 13:50  Recent Developments in Options Hedging
Frédéric Godin, Assistant Professor, Concordia University  @Concordia

13:50 - 14:10  Identification of Investment Decision Process Using Online Inverse Optimization
Shi Yu, Principal Data Scientist, Vanguard  @Vanguard_Group

PRACTICAL TAKEAWAYS

14:10 - 14:30  How To Set Up a Successful AI Center of Excellence Within Global Markets
Paras Parekh, Head of AI & Machine Learning, Credit Suisse  @CreditSuisse

14:30 - 14:50  The Age of AI at Mastercard
Rohit Chauhan, Executive Vice President for Artificial Intelligence, MasterCard  @Mastercard

14:50 - 15:10  The Cognitive Enterprise: Reinventing Your Company With AI
Mark Weber, Strategy & Operations Lead, IBM  @markRweber

15:10 - 15:50  COFFEE

TRANSPARENCY, BIAS & RESPONSIBLE AI

15:50 - 16:30  PANEL: How Do We Ensure The Ethical Development of AI in Finance?
Zachary Hanif, Senior Director of Machine Learning, Capital One  @CapitalOne
Aaron Roth, Associate Professor, University of Pennsylvania  @Aaroth
Emma Maconick, Partner, Shearman & Sterling LLP  @ShearmanLaw
MODERATOR: Natalia Bailey, Associate Policy Advisor, Institute of International Finance  @IFF

16:30 - 17:00  Insights on AI in Finance at J.P. Morgan
Tucker Balch, Managing Director, J.P. Morgan AI Research  @jpmorgan

17:00 - 18:00  CONVERSATION & DRINKS
### DAY 2:

<table>
<thead>
<tr>
<th>Time</th>
<th>Event</th>
<th>Speaker(s)</th>
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<tbody>
<tr>
<td>08:00</td>
<td>DOORS OPEN</td>
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<tr>
<td>09:00</td>
<td>WELCOME</td>
<td>Shi Yu, Principal Data Scientist, Vanguard [@Vanguard_Group]</td>
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<tr>
<td>09:15 - 09:35</td>
<td>INNOVATIVE AI FOR FINANCE</td>
<td>Build Relationship Capital and Grow the Bottom Line with AI</td>
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<td>Adam Stewart, Director, Technical Solutions, Introhive [@introhive]</td>
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<td>09:35 - 09:55</td>
<td>Next Generation NLP for Finance</td>
<td>Emmanuel Vallod, CEO, SumUp Analytics</td>
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<td>09:55 - 10:15</td>
<td>Text Classification with Small Datasets Using Deep Transfer Learning</td>
<td>Hanoz Bhathena, Data Scientist, Machine Learning, UBS [@UBS]</td>
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<td>10:15 - 11:00</td>
<td>COFFEE</td>
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<td>11:00 - 11:20</td>
<td>APPLIED AI IN FINANCE: USE CASES</td>
<td>Smart Index Management With AI</td>
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<td>Sophie Chen, Data Scientist, Nasdaq [@Nasdaq]</td>
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<td>Paula Sanders, Vice President Global Customer Enablement, ABBYY [@ABBYY_Software]</td>
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<td>11:40 - 12:00</td>
<td>Coincident Indicator for the Colombian Economy</td>
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<td>Carlos Ignacio Patiño-Florez, Analytics Capabilities Manager, Bancolombia [@Bancolombia] Arturo Gonzalez, Quantitative Analyst R&amp;D, Bancolombia [@Bancolombia]</td>
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<td>12:00 - 12:20</td>
<td>Highly Personalized Chatbots for Financial Advisors</td>
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<td>Ron Wu, Machine Learning Engineer, Morgan Stanley [@MorganStanley]</td>
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<td>12:20 - 13:20</td>
<td>LUNCH</td>
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RISK & SECURITY

13:20 - 13:40  The Role of ML in Anti-Money Laundering
Kishore Karra, Vice President, Model Risk Governance & Review, J.P. Morgan @jpmorgan

13:40 - 14:00  Securing AI

REALIZING VALUE WITH AI

14:00 - 14:20  The Importance of Infrastructure

14:20 - 15:00  PANEL: How Can We Overcome Obstacles to Capturing ROI in AI & Machine Learning?
Kamalesh Rao, Senior Data Scientist, Société Générale
Bindu Reddy, CEO & Co-Founder, RealityEngines.AI @bindureddy
MODERATOR: Valentino Zocca, Vice President - Data Science, Citi @ItalyHighTech

15:00  END OF SUMMIT
DEEP DIVE SESSIONS

Day 1

10:25 - 11:10  
New to AI in Finance & Insurance? Time to Ask Qs!  
Networking & Ask the Experts During the Coffee Break  

12:30 - 13:30  
Lunch & Learn  
Roundtable Discussions with Industry Leaders in Finance & Insurance  

13:50 - 14:30  
Exploring AI for Financial Compliance  
Deep Dive Presentation with Jean-Marc Levy, CEO, Complysci @JMLevyNY  

15:10 - 15:55  
Talent & Talk  
Find Out Who Is Hiring!  

Day 2

09:15 - 10:15  
Explainable Automated Machine-Learning for Forecasting Financial Asset Prices  
Introductory Tutorial with Sou-Cheng Choi, Research Associate Professor, Illinois Institute of Technology @illinoistech  

10:15 - 10:50  
Investing in FinTech & InsurTech AI Startups  
VC Panel & Networking with Investors  
Noorjit Sidhu, Investor, Plug and Play Ventures @PlugandPlayTC  
Devin Devrai, Associate, American Family Ventures @AmFamVentures  
Josh Cohen, Principal, Liberty Mutual Strategic Ventures @LibertyMutual  
Deborah Barta, Senior VP, Innovation & Startup Engagement, Mastercard @debbiebarta  
MODERATOR: Tyler Lange, Corporate Partnerships Manager, Plug & Play Tech Center @PlugandPlayTC  

11:20 - 11:50  
AI Powered Real-Time Analytics on Exchange Traded Options  
Presentation with Bill Lin, Senior Data Scientist, Nasdaq @Nasdaq  

12:20 - 13:20  
Lunch & Learn  
Roundtable Discussions with Columbia Organization of Rising Entrepreneurs (CORE) @ColumbiaEntrep  

13:20 - 14:00  
Near Real-Time Data: The Beauty of Pub/Sub Systems and Getting Started with Kafka  
Tutorial with Jameson Tucker Allen, Data Engineer, Chubb @Chubb