

**SQA and CFA Society of New York: 6th Annual Data Science in Finance
Conference: Theory to Application**

When: January 12, 2023

Where: CFA Society New York

1540 Broadway

New York City, NY 10036

We are thrilled to bring you the sixth installation of our popular Annual Data Science conference. The theme this year will look at applications of data science across many different asset classes and industries. Join us to hear senior leaders from both academia and industry present the latest, cutting-edge research and techniques within this exciting field.

8:30 AM | **REGISTRATION & CHECK-IN**

9:00 AM | **“Summary, Counterfactual Forecasting and M6 Competition”**

Slawek Smyl, Quantitative Engineer at Meta

10:00 AM | **“The Virtue of Complexity in Return Prediction”**

Bryan Kelly, Professor of Finance at Yale, and the head of machine learning at AQR

11:00 AM | **BREAK**

11:15 AM | **“Inflation Hedging: A Dynamic Approach Using Online Prices”**

David Turkington, Head of State Street Associates

12:15 PM | **LUNCH**

1:00 PM | **“Emerging Biotech: The Wild West of Public Equity”**

George D. Mussalli, Head of Equity Research and Chief Investment Officer at Panagora

2:00 PM | **BREAK**

2:15 PM | Panel: **“Data Science in Asset Management: Building a firm for the future”**

Moderator: Deepika (Dee) Sharma, Global Head of Manager Selection at Blackrock

Panel: Bryan Kelly, George D. Mussalli, David Turkington

3:00 PM | **“(Almost) 200 Years of News-Based Economic Sentiment”**

Jules H. Van Binsbergen, The Nippon Life Professor in Finance, Professor of Finance, Wharton

4:00 PM | NETWORKING & CATERED RECEPTION

4:45 PM | EVENT CONCLUDES