Advances in Factor Models for Finance

A workshop aimed at a practitioner audience, sponsored by the research centre for Robust Inference in a Digital Economy (RIDE), Royal Holloway, University of London

Date: Friday, 07 December 2018 Time: 14:00-18:30

Venue: Room SENATE-106/7, Senate House, University of London, Malet St, Bloomsbury, London WC1E 7HU

Map: https://goo.gl/maps/C2j2TwzDyDH2

Organization Committee
Giuliano De Rossi (Macquarie), Rodrigo Dupleich (UBS), Daniele Massacci (Bank of England), Alessio Sancetta (Royal Holloway, University of London)

Schedule
14:00-14:30 **Registration**

14:30-15:00 **Steve Satchell (University of Sidney)** - *Divergent vs Convergent Strategies: The Curious Case of ESG*

15:00-15:30 **Tony Guida (UK Pension Fund)** - *Empirical Asset pricing using Machine Learning*

15:30-16:00 **Maurizio Luisi (Unigestion)** - *From Nowcasting to Newscasting: Exploring the Link Between News Flow Sentiment and the Economy*

16:00-16:30 **Coffee break**

16:30-17:00 **Katharina Schwaiger (Blackrock)** - *Timing Factors*

17:00-17:30 **Nick Baltas (Goldman Sachs)** - *Tail Risk in the Cross-Section of Alternative Risk Premium Strategies*

17:30-18:30 **Refreshment**

Booking
The event is free of charge. Spaces are limited and attendance is by invitation only. Please confirm attendance by **28 November 2018** emailing alessio.sancetta@rhul.ac.uk