Accredited for SAQ re-certification

Machine Learning, AI for informed decision and Large Language Models

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Content and structure

Machine Learning: Unleashing the Power of Data

The first session will cover an overview of Artificial Intelligence, including its origins and evolution. It will also provide a comprehensive understanding of Machine Learning, discussing the core definitions and concepts. The session will further address how machine learning helps manage high-dimensional data, recognizing complex patterns, and interpreting unstructured data. It will conclude with a discussion on how finance professionals can utilize Machine Learning to manage biases and enhance interpretability.

AI for Informed Investment Decisions

Participants will learn about controversy detection and feature extraction, two key AI techniques for informed decision-making. We will also cover how to forecast returns using a set of features and how to discover hidden price dynamics for statistical arbitrage. The session will conclude with a segment on Automated Trading, highlighting the potential of reinforcement learning in this field.

Large Language Models (LLMs) and Use Cases

This session will explore the revolution sparked by Attention mechanisms in LLMs and their impact on the finance industry. The session will also contrast LLMs with standard NLP, outlining their specific advantages. In the final part of the session, the use of ChatGPT in finance workflows will be presented, illustrating its potential in shaping the future of the industry. It aims to provide a comprehensive understanding of the intersection of LLMs and finance.

Who should attend?

Financial analysts
Asset managers
Portfolio managers
IT specialists
Law and compliance experts
Financial market operators
Wealth managers
Client advisors

Language

English

Date

01.11.2023

Time

13:00 – 17:00

Place

Hybrid format, FER, rue de Saint-Jean 98, 1201 Geneva and via Zoom.

Seminar fees

SFAA members´ attendance is free of charge.

For non SFAA members the fee is CHF 480 including documentation.

Registration

Online on https://www.sfaa.ch/en/agenda/event-registration/

Contact

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Speakers

Emmanuel Hauptmann, Head of Systematic Equity Fund Management

Emmanuel Hauptmann is a Senior Systematic Equity Fund Manager and a Founding Partner of RAM Active Investments SA. Emmanuel played a determining role in the research that underpins the management of the RAM Systematic Equity Funds.

Emmanuel started his career in London as European Equity Derivatives quant strategist in Morgan Stanley's Quantitative and Derivative Strategies team in 2002. He was then Senior Quantitative Analyst as Director within Citigroup's Alternative Execution team in London before joining RAM Active Investments in 2007.

Emmanuel Hauptmann is a graduate of the Ecole Centrale Paris (MSc, Financial Engineering, 2002), the London School of Economics (MSc, Finance and Economics, 2002) and the University of Paris I (BSc, Economics, 2001).

Valentin Betrix – Senior Fund Manager

Valentin Betrix is currently a Portfolio Manager for the RAM Systematic Equity team, having previously been employed as a quantitative analyst and trader. He participates in dealing in global markets and developing the trading platform, with a strong focus on trading analytics and execution enhancement. His research covers optimizing rebalancing methodology and developing systematic investment strategies.

Valentin Betrix started his career as a quantitative analyst at BPCE Group, then as a corporate finance analyst at BNP Paribas in London, in 2006. In 2007, he joined Alpstar Capital as a cross-asset quantitative analyst and trader. Valentin Betrix joined RAM Active Investments in August 2013

Valentin Betrix graduated in Engineering from Ecole des Mines de Saint-Etienne and then qualified as an Actuary from ISFA in Lyon.

Nicolas Jamet, Senior Fund Manager

Nicolas is a Portfolio Manager for the RAM Systematic Equity team developing systematic investment strategies. These strategies are based on a broad range of information, including company fundamentals, analyst estimates and market data.

Nicolas Jamet started his career at Société Générale Hong Kong in 2006 where he joined the equity proprietary trading desk to work on systematic fundamental investment strategies, covering Asian markets. In 2011, he moved to Macquarie Group to run, as a team of two, a global fundamental quantitative book. In 2012, he co-founded Fundamental Dynamics, a hedge fund that was managing long/short global equity strategies for an institutional mandate. He joined RAM Active Investments in September 2016.

Nicolas JAMET graduated in 2005 as a Business Engineer in ICHEC, Brussels. In 2015, he became a CFA Charterholder.

Tian Guo, Senior Data Scientist

Tian works with the equity Portfolio Managers to develop investment strategies. Tian's work is focused primarily on extracting market inefficiencies from different sources of unstructured data, like news, analyst research reports and earnings call transcript by applying Natural Language Processing (NLP) techniques with the aim to gain insights for several purposes, like sentiment analysis, key aspect extraction, etc. as well as enriching the information our ML models can consume. Tian joins from Swiss Federal Institute of Technology, ETH Zurich, where he was a post doc scientist from 2017 until 2019. Prior to this, from 2012 until 2017, Tian was a Doctoral research assistant at (EPFL). In 2015 Tian supported NEC Laboratories Europe as part of the Network Data Analytics Research Group. Tian holds a PhD in computer science from the Ecole Polytechnique Federale de Lausanne (EPFL). Tian graduated from Shanghai Jiao Tong University (SJTU) and the East China University of Science and Technology (ECUST). Tian has the track record of publications on some of the most important conferences across Machine Learning and Data Science. He joined RAM Active Investments in August 2019.