JOIM Conference Series

September 24- 26, 2017
Boston Cambrdige Marriott
Cambridge, MA

FinTech and Big Data

Sunday, September 24th *Attire: Coat and Tie*

5:30pm	Reception	
6:00pm	Dinner	
7:00pm	Welcome Remarks	H. Gifford Fong
7:15pm	Keynote Speaker	John Bogle, Vanguard

Monday, September 25th *Attire: Business Casual*

8:00am - 9:00am	Breakfast -	
9:00am - 10:15am	**Speaker:**	Alfred Spector, TwoSigma Data Science: Opportunities, Limitations, and Perils
	Discussant	Roy Henriksson, QMA
10:15am - 10:45am	*Break*	
10:45am - 12:00pm	**Speaker:**	Sanjiv Das, Santa Clara University FinTech, AI and Deep Learning in Finance
	Discussant	Jing Zhang, Moody's
12:00pm - 1:45pm	*Lunch (at leisure)*	
1:45pm - 2:00pm	*Ice Cream Break*	
2:00pm - 3:15pm	**Speaker:**	Nancy Wallace, University of California Berkeley FinTech and Discrimination: A Pitfall of the Algorithmic Credit Scoring of Households? t.b.a.
3:15pm - 3:45pm	*Break*	
3:45pm -5:00pm	**Speaker:**	Jessica Stauth, Quantopian Constructing a Meta-Portfolio: In Search of an Optimal Allocation Strategy Across many Independent Investment Algorithms
	Discussant	t.b.a.
5:00pm	*Reception*	

cont.

Tuesday, September 26th

7:30am - 8:30am	Breakfast -	
8:30am - 9:45am	**Speaker:**	Seoyoung Kim, Santa Clara University & Dan Trepanier, Xambala Violations of Price-Time Priority and Implications for Market Quality
	Discussant:	t.b.a.
9:45am - 10:15am	*Break*	
10:15am - 11:30am	**Speaker:**	Jakub Jurek, Wealthfront Modern Financial Planning
	Discussant:	t.b.a.
11:30am - 12:30pm	*Lunch (at leisure)*	
12:30pm - 12:45pm	*Ice Cream Break*	
12:45pm - 2:00pm	**Speaker:**	Andrew Lo, Massachusetts Institute of Technology Algorithmic Models of Investor Behavior
	Discussant:	Will Kinlaw, State Street Associates
2:00pm - 2:30pm	*Break*	
2:30pm - 3:45pm	**Speaker:**	Di (Andrew) Wu, University of Michigan Robo-Discrimination? Human Bias Against Automated Wealth Advisors, and Mitigation Strategies
	Discussant:	t.b.a.