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WARWICK BUSINESS SCHOOL
THE UNIVERSITY OF WARWICK

SESSION 1 Q&A SESSION

1. PROF ARTUR D'AVILA GARCEZ

CITY, UNIVERSITY OF LONDON

2. DR TILLMAN WEYDE

CITY UNIVERSITY OF LONDON

3. DR ADAM WHITE

CITY UNIVERSITY OF LONDON

MODERATOR: **DAN PHILPS**

ROTHKO INVESTMENT STRATEGIES & CITY UNIVERSITY OF LONDON

SESSION 1: THE FUTURE OF INVESTMENT- AI: **EXPLAINABLE AI**

Artur/Tillman/Adam

Q: How near are we to a ML+KR that we can use in a sensitive perhaps, regulated function (eg driving decisions encompassed by fiduciary duties)?

Q: How about robustness of the models? Would it be in terms of adversarial NN? And how to combine it with explainability?

Q: You mentioned using NN would provide more information/data? What does it actually mean?

Q: Can XAI be applied on a temporal basis. For example, comparing a model of mortgage approvals from two time periods?

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SESSION 2 Q&A SESSION

1. DAN PHILPS & RAJ SHAH

ROTHKO INVESTMENT STRATEGIES

2. DAN PHILPS

ROTHKO & CITY UNIVERSITY OF LONDON

3. DR TIM LAW

ROTHKO & UNIVERSITY COLLEGE LONDON

MODERATOR: **DAN PHILPS**

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SESSION 2: ARTIFICIAL INTELLIGENCE IN INVESTMENT MANAGEMENT

Dan/Raj:

Q: How has value performed in this crisis? Didn't your AI identify Value was a poor factor to be associated with?

Q: Why are factors so popular if their results can be cheaply replicated (ie the MSCI Diversified MultiFactor Index)?

Dan:

Q: Are there other practical applications of continual learning?

Tim

Q: Why should finding thresholds be more powerful than leaning coefficients (ie as in, in a traditional ML approach)?

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SESSION 3 Q&A SESSION

1. PETER SIMON

LEAD FINANCIAL MARKETS DATA SCIENTIST, DATAROBOT

2. DR CHRISTOS FILELIS-PAPADOPOULOS

RESEARCH FELLOW, UNIVERSITY COLLEGE CORK

3. PETER HAFEZ

CHIEF DATA SCIENTIST, RAVENPACK

MODERATOR: **DAN PHILPS**

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SESSION 3: ML IN FINANCE: TOOLS AND TECHNIQUES

Peter Simon:

Q: Can DataRobot do scorecard development based on logistic regression, widely used for credit risk models..?

Q: Can you demonstrate how DataRobot can use text inputs to drive a pipeline? (Eg sentiment)

Christos:

Q: What bottlenecks exist for Cloud computing? Ie CPU/GPU? Memory? Data licensing? Cost of software?

Peter Hafez:

Q: Which is the most valuable input features for your approach? Source? Word count?

Q: News data is hugely imbalanced, how do you deal with the lack of news flow on a small cap company versus the huge amount on a mega cap?