

Nomura Global Quantitative Equity Conference in London 2011

Tuesday 17 May 2011

Agenda

- 08.30** **Registration and Breakfast**
- 09.00** **Introduction and Overview, Introduce Survey**
 Ronny Feiereisen
Head of Quant Solutions and Delta One Sales, Europe, Nomura
- 09.15** **European Quant Outlook**
 Inigo Fraser Jenkins
Head of European Quantitative Strategy, Nomura
- 10.00** **Natural Selection and Adaptive Investing**
 Joseph Mezrich
Head of US Quantitative Research, Nomura
- 10.45** **Coffee break**
- 11.00** **Complicated Firms** (Academic Speaker)
 Lauren H. Cohen
Assistant Professor of Business Administration, Harvard Business School
- 12.00** **Non-parametric value at risk: getting away from the normal distribution**
 (Buy-Side Speaker)
 Andrew Harmstone
Portfolio Manager, Global Asset Allocation, Morgan Stanley Asset Management
- 12.30** **Lunch**
- 13.30** **Japan Quant Outlook**
 Hiromichi Tamura
Japan Head of Equity Quantitative Research, Nomura
- 14.00** **Is the Value Premium Really a Compensation for Distress Risk?**
 (Buy-Side Speaker)
 Joop Huij
Quantitative Strategies, Robeco Asset Management
- 14.45** **Quant investment environment in Asia and our ideas for Asian equities**
 Sandy Lee
Head of Asia Quantitative Strategy, Nomura
- 15.15** **Coffee Break**
- 15.30** **Misvaluing Innovation** (Academic Speaker)
 Lauren H. Cohen
Assistant Professor of Business Administration, Harvard Business School
- 16.30** **The Emperor has way too many clothes** (Buy-Side Speaker)
 Alex Gracian
Head of Equities, Gulf International Bank
- 17.00** **Closing Comments: Survey Feedback**
- 17.30** **Drinks Reception on Nomura Roof Terrace**