

Nomura Global Quantitative Equity Conference in London 2010

Friday 21 May 2010

Agenda	
09.00	Registration and Coffee
09.30	Which Variables Determine the Accuracy of Default Probabilities Implied from Structural Models? Dr Kevin Aretz Lancaster University
10.30	Characterising Investment Styles in Fixed Income Markets Vasant Naik Head of Fixed Income Quantitative Strategy, Nomura
11.15	Coffee Break
11.45	<mark>Quants – Beyond Multi-Factor Models</mark> Ruy Alves <i>Fund Manager,</i> Aviva
12.30	What is the Consensus Among Quants Right Now and Result of Survey Inigo Fraser Jenkins Head of European Quantitative Strategy, Nomura
13.00	Luncheon and Conference Close