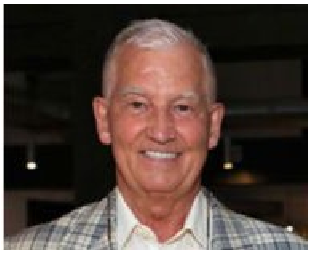
FIAM Virtual Mechoui

SPEAKER BIOS

Welcoming note



Claude Perron
Chairman Emeritus, Board of Directors of Cristallin Management & Founder of FIAM

Claude (McGill MBA) is partner and Chairman Emeritus of Crystalline Management, an asset management firm founded in 1998 and specializing in arbitrage strategies. He was appointed to the Board of Directors as Chairman in 2004. Claude has a career spanning several senior positions in the capital markets including at Midland Walwyn (later Merrill Lynch) and several large Canadian corporations. He is the founder and president of FIAM (Montreal Alternatives Investment Forum), a non-for-profit organization dedicated to the development of the Quebec financial community, with focus on the development of expertise/talent in the AI/ML technologies applied in Finance/ assets management.

William (Bill) J. Kelly
CEO, CAIA (Chartered Alternative Investment Analyst Association)

William (Bill) J. Kelly is the CEO of the CAIA Association. Bill has been a frequent industry speaker, writer, and commentator on alternative investment topics around the world since taking the leadership role at the CAIA Association in January, 2014. Previously, Bill was the CEO of Boston Partners and one of seven founding partners of the predecessor firm, Boston Partners Asset Management which, prior to a majority interest being sold to Robeco Group in Rotterdam in 2002, was an employee-owned firm. Bill's career in the institutional asset management space spans over 30 years where he gained extensive managerial experience through successive CFO, COO and CEO roles.

Moderator

Aaron Filbeck
Director, Global Content Development at CAIA Association

Aaron provides vision, leadership, and strategic direction for CAIA Association's content agenda and member education programs. He chairs CAIA Association's global editorial board and sits on the organization's content and exams leadership team. He has published on topics such as environmental, social and governance (ESG) investing, liquid alternatives, commodities, and asset pricing/factor investing. Previously, Aaron served as a portfolio manager and oversaw manager research and portfolio construction efforts for $500 million worth of high net worth individuals and institutional retirement plans.

Aaron earned a B.S. with distinction in Finance and a Master of Finance from Penn State University. His holds the Chartered Alternative Investment Analyst (CAIA), Chartered Financial Analyst (CFA), Certificate in Investment Performance Measurement (CIPM), and Financial Data Professional (FDP) designations. He is a Past President of CFA Society Columbus and serves on multiple advisory boards for the Sam & Irene Black School of Business at Penn State University.

Keynote Presenter

Geoffrey Horrell
Global Head of Innovation and Labs at LSEG (London Stock Exchange Group

Geoffrey Horrell is the Group Head of Innovation at LSEG. Over the last two decades he has created and launched numerous financial technology and data products. Geoff manages LSEG Labs, a corporate innovation team of engineers, data scientists and User Experience experts tackling the next generation of challenges in financial markets.

Panelists

Assif Khan

Managing Director. Head of Data Engineering, CPP Investments

Asif leads all aspects of data engineering including master data stores, data pipelines, data integration, data warehousing.

Prior to joining CPP Investments in 2020, Asif has held senior leadership positions at Amazon, Salesforce and SAP where he made foundational contributions to market defining innovations such as AWS Fargate, Amazon Honeycode and SAP HANA. Most recently, he led customer engineering for Alexa AI.
He is an author for Pragmatical AI – to help business leaders jumpstart AI adoption. Asif has published several patents, papers in domain journals such as IEEE, and contributed to the Linux System Administrator Handbook.

He is an advisor to VC's and start-ups on technology and business strategy and is a frequent speaker at leading technology conferences. He is a Technology Advisor at UCSC.

Don Hejna

Managing Partner, Stantum

Don Hejna is the Managing Partner of Stantum, LLC, a registered financial advisory and consulting firm that specializes in quantitative analysis of financial and alternative data using machine learning and other advanced analytical tools in assets management, portfolio optimization, credit rating, debts, and other securities.
Prior to that, he has been managing of Virentem Ventures, LLC, a Silicon-Valley consulting firm focused on Intellectual Property acquisitions, strategy, market analysis, and turn-around opportunities for high tech companies.

His engineering and business background & experience has given him the opportunity to work with a wide variety of Fintech, Startup, and large technology companies. Mr. Hejna holds the CFA, CAIA and FDP (Financial Data Professional) designations, He has a Master of Engineering (MIT), a Master degree in Management and a Certificate in Quantitative Methods in Finance and Risk Management (Stanford). He occasionally serves as Group Facilitator and Teaching Assistant for the High Performance Leadership Course.at Stanford.

Francis Grégoire

Senior Associate, Fundamental Systematic Management team, CDPQ

Francis Grégoire joined CDPQ in 2019 as a senior associate in the Fundamental Systematic Management team, whose mandate consists of developing systematic equity strategies that combine quantitative and fundamental approaches using data science . Prior to joining CDPQ, he worked as an applied research scientist at Mila - Quebec artificial intelligence institute, specializing in deep learning and natural language processing. Prior to that, he was involved for the development and management of an alternative risk premia portfolio for CN investment division. Francis holds an M.Sc. degree in computer science from Université de Montréal and an M.Sc. degree in finance from HEC Montréal. He is also a CFA charterholder.

Ruslan Goyenko

Associate Professor of Finance at Desautels Faculty of Management, McGill University

Ruslan Goyenko is an Associate Professor of Finance at Desautels Faculty of Management, McGill University. He received his PhD in Finance from Indiana University, Kelley School of Business. He also held faculty appointments at the University of Toronto and Notre Dame University. His research focuses on empirical asset pricing, liquidity, market microstructure, pricing of derivative securities and mutual funds performance predictability. While his primary area of expertise is liquidity and liquidity risk in different asset classes, his most recent research is focused on the application of machine learning in the empirical asset pricing, and more specifically, in the risk management. Ruslan co-organizes and continues organizing prestigious academic and industry conferences on Asset Management. He is a recipient of numerous research grants from The Social Sciences and Humanities Research Council of Canada, and more recently from Autorité des Marchés Financiers (Québec). He published in top finance journals such as the Review of Financial Studies, Journal of Financial Economics, and Journal of Financial and Quantitative Analysis.

As of more recently, Ruslan is also a scientific director of FIRM Labs (Financial Innovations and Risk Management Labs) - a recent academia-industry research initiative focused on applications of ML/AI in Asset Management.