



[QuantessLondon](http://QuantessLondon.com)

Quantess Summer Seminar I

We are excited to announce Part I of our summer seminar series on **July 13th!**
Keywords: Minimum Volatility and Algorithm Model Building.

This summer we are delighted to bring to our Quantess community two very diverse speakers to talk about their quantitative research discoveries in their respective fields of work. Part I of Quantess 2018 Summer Seminars will take place on Friday 13th July, followed by networking over drinks and nibbles kindly hosted by our partner Macquarie. We will also have some exciting announcements for you of our second series of the summer event...

The seminar will start with our first speaker Tara Sharma from BlackRock, who is a long-standing Quantess member, will discuss her research study on Min-Vol Cross Sectional Volatility (CSV) Interest Rates and Other Mysteries. This is then followed by our guest speaker Christine Foster from the prestigious The Alan Turing Institute to lead us in a discussion of Algorithms in the Wild. Details of our speakers and their talks can be found below.

To ensure your attendance, please register for tickets early through our Eventbrite page. Tickets sale will close by noon Wednesday 11 July.

Please Note: the seminar will start from 6pm on Friday 13th July at Macquarie ([28 Ropemaker St](http://28RopemakerSt.com)). Admissions to the venue will close at 6.30pm to ensure the event starts promptly.

Thank you for being part of Quantess! We look forward to having you join us.

[Register Here](#)



Tara Sharma, FRM, Vice President at BlackRock

Tara Sharma, FRM, is a member of the Risk & Quantitative Analysis team at BlackRock. Tara is responsible for investment risk working closely with the co-Head of RQA. Tara holds a Msc Financial Mathematics degree from the LSE.



BLACKROCK

Her talk will discuss previous work on Minimum Volatility and a new framework based on joint work with Ed Fishwick and Steve Satchell. The low beta anomaly is well documented and many theoretical frameworks to explain the anomaly exist - one of which being the CAPM framework introduced by Satchell, Muijsson and Fishwick, documenting the impact of interest rates on low beta portfolios. The approach adopted here by Tara is based on portfolio theory rather than CAPM. In particular, Tara will focus her discussion on the effects of interest rates, cross-sectional volatility and expected return on the behaviour of Minimum Volatility portfolios.



Christine Foster, Managing Director at The Alan Turing Institute

Christine is the Managing Director for Innovation at The Alan Turing Institute. She is responsible for driving forward the Turing's goal to translate data science and artificial intelligence research into real-world impact.

The Alan Turing Institute

Before joining the Turing, Christine advised Virgin Media on implementing machine learning models to personalise customer interactions, and Liberty Global on building a world-class data science team. While in NYC, she held leadership positions at a fintech start-up, American Express, and EMI Music. She built digital analytics teams, implemented predictive models, and generally worked at the intersection of data science and business. Christine started her business career as a strategy consultant with Bain & Company.

Algorithms in the wild: It has been said that no plan survives first contact with the enemy. Similarly, it could be said that algorithms (or models) rarely survive first contact with implementation. Based on her experience running data science teams in multiple industries, Christine will delve into ways to ensure a good model (or algorithm) has its intended effect on a business.

Speaker Opportunities

[Get Involved](#)

Interested in giving talks? Let us know! We provide opportunities for speakers to showcase their work, either in our seminars or by linking them to other quant events. We have some exciting [news](#) recently, find out more from our website and social media.



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