Ai

IN CAPITAL MARKETS

OUR FUTURE IS NOW

AI
Humanity's most disruptive technology

Issues, Challenges, Opportunities for the Global Financial Community

NOVEMBER **2** & **3**, 2021

*9:30 A.M. TO 12:30 P.M.

* Montreal Time (EDT)

FIAM's FIRST INTERNATIONAL AI IN CAPITAL MARKETS CONFERENCE

(VIRTUAL FORMAT)

FIAMtl

Montreal Alternative Investment Forum

Organized by FIAM in collaboration with Financial Professional Associations

FREE REGISTRATION
fiamtl.com

AI Humanity's most disruptive technology

Issues, Challenges, Opportunities for the Global Financial Community

FIAM is honored to hold its first international conference in close partnerships with two outstanding conference co-chairs: Pierre Boivin, CEO of Claridge and Chairman of Mila and William (Bill) J. Kelly CEO of CAIA Association. Pierre was a driving force behind positioning Montreal as a thriving artificial intelligence ecosystem on the global scene.

The conference spans over two days – three hours each day. Presentations are recorded and will be made available for replay on FIAM website and the websites collaborating organizations.

DAY-1 focus on the big picture; more strategic in content, highlighting the broad issues, challenges & opportunities brought by the accelerated deployment of **AI** globally.

DAY-2 is directed to institutional asset managers. The field of machine learning in finance is evolving constantly. As technology continues to progress and computing power increases, new use case are being identified and new applications are being developed. Presentations will therefore cover the current landscape and the challenges/pitfalls in applying machine learning to asset management and its deployment at scale.

Virtual format this year.

ABOUT FIAM

FIAM, a non-profit organization, is a collaborative platform, whose vision is to develop, over time, an international HUB, a global pole of excellence dedicated to research and applications of **AI/ML** technologies in Finance /asset management. This initiative complements Montreal **AI** ecosystem, internationally recognized for its significant contribution to **AI** especially in the areas of language modeling, machine translation, object recognition and generative models.

FIAM's main pillars are 1) the organization of an annual international conference on the generic theme of Disruptive Technologies in Finance/asset management. 2) the creation of a Lab dedicated to the development of applications/solutions in Finance, initially focussed on asset management. The Lab, "Financial Innovation & Risk Management Labs" was launched in August 2021 with the participation of 4 large assets management institutions.

FIAM sees its initiative as a community project, leveraging, when possible, on existing associations and /or organizations' mandates, and network.

While FIAM is based in Montreal, its outreach is global, as hence the importance of cultivating/ building overtime an international network of relationships with leading organisations, researchers, institutes, selected service providers. To deliver relevant outcomes, FIAM must keep abreast of the evolving global **AI** landscape pertaining to Finance/ asset management and develop its capabilities accordingly.

DAY-1, focus on the big picture; more strategic in content, highlighting the broad issues, challenges & opportunities brought by the accelerating deployment of AI globally.

9:30
Opening the conference
Word of welcome from Claude Perron,
Founder of FIAM

Claude Perron
Founder of FIAM
Chairman Emeritus
at Crystalline
Management

9:35
Words from Pierre Boivin
and William J. Kelly,
Co-presidents of the event

Pierre Boivin
CEO, Claridge Inc.
Chairman of MILA

William J. Kelly
President & CEO,
CAIA Association

9:45
Nicolaus Henke's presentation

Nicolaus Henke
Senior Partner Emeritus
of McKinsey & Company

Over the past ten years, AI has evolved from little more than a boardroom buzzword into one of humanity's most influential technologies, guiding decisions in government, corporate leadership and throughout our daily lives. How should firms navigate the artificial intelligence era? And what shape will this technology take the coming years as businesses seek to leverage competitive advantage by scaling AI in the enterprise?

10:10 5 min. Pause

10:15
Manoj Saxena's presentation

Manoj Saxena
Chairman Cognitive Scale
& Responsible AI Institute

Confidence and trust in AI is a prerequisite to it's wide-scale adoption and impact. Current adoption of AI in the enterprise is getting stalled due to risk, and compliance concerns around black-box models and poor data quality. Trusted and Ethical AI is a prerequisite to drive growth in AI driven financial services while effectively managing AI business risks.

10:40
Yoshua Bengio's presentation

Yoshua Bengio
Scientific Director / Mila,
Full Professor /
U. Montreal

I believe that there are fairly generic principles which explain our intelligence and will allow us to build machines at least as intelligent as us one day. If we don't self-destruct in the meantime. I believe that our current political-social-economic structures are not appropriate to manage the increased power which science and technology is putting in our hands.

11:00
Period of questions

11:20
Panel discussion

Carole Crawford
Managing Director,
CFA Institute for the
Americas

William J. Kelly
President & CEO,
CAIA Association

Jack Inglis
Chief Executive Officer
of the Alternative
Investment Management
Association (AIMA*)

Jane Buchan
CEO, Martlet Assets
Management
Former Chairwoman,
FDP Institute

DAY-2 November 3rd

DAY-2 is directed to institutional assets managers. The field of machine learning in finance is evolving constantly. As technology continues to evolve and computing power increases, new use case are being identified and new applications are being developed. Presentations will therefore cover the current landscape and the challenges/pitfalls in applying machine learning to asset management and its deployment at scale. challenges & opportunities brought by the accelerating deployment of AI globally.

9:30
Chairman DAY-2

Ruslan Goyenko
Associate Professor, Finance
McGill University
Scientific Director FIAM
Innovation & Risk
management Labs

9:35
Keynote Presenters

Bryan Kelly
Professor of Finance
Yale School of
Management
Head of Machine Learning
AQR Capital Management

10:00 5 min. Pause

10:05
First Panel :
Leadership panel: best practices employed by US industry leaders

Apurv Jain
Founder and CEO
MacroXStudio

Panel discussion

Shanta Puchtler, CFA,
President
Man Group

Drew Conway
Senior Vice-President
Two Sigma

Ali Almufti, CFA
Director
Portfolio manager
Systematic Active Equity
BlackRock

Lisa Huang
Head of AI Investment
Management and
Planning
Fidelity Investment

10:55
Second Panel:
Challenges, advancements and use cases in the Canadian Pension Fund Industry

Anne-Sophie van Royen, PHD
Head, Systematic Equity
CDPQ

Panel discussion

Ari Shaanan
Vice President
Digital Strategy and
Innovation
PSP

Barton Wallace, PhD,
Portfolio Manager,
Systematic Equity
CDPQ

Wei Xie
Director, Co-Head of
Multi-Strategy
Investments
Capital Markets Group
OPTrust

Jon Hammond
Managing Director,
Data & Analytics
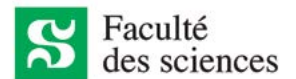Ontario Teacher's
Pension Plan

Tyler Hayes
Managing Director,
Quantitative Strategies &
Risk Premia | Capital
Markets & Factor Investing
Dept, Canada Pension Plan
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