



IMPERIAL-GOLDMAN SACHS Hedge Fund Conference on Quantitative Investing

The 18th annual conference bringing together leading researchers and industry practitioners to discuss developments in quantitative investing, hedge funds, AI-driven strategies, and financial markets.

Wednesday 1st July 2026

08:00 AM	Registration and Breakfast
08:55 AM	Welcome Remarks Nick Baltas , Goldman Sachs
	Portfolio Construction and Expectations (1) <i>Chairperson: Robert Kosowski</i> , Imperial Business School, CEPR
09:00 AM	Presentation 1: Machine Learning Meets Markowitz Campbell R. Harvey , Duke University <i>Discussant: Victor DeMiguel</i> , London Business School
09:45 AM	Keynote Presentation 2: The Prestakes of Stock Market Investing Sydney C. Ludvigson , NYU, CEPR <i>Discussant: Paul Decaire</i> , Arizona State University
10:45 AM	Coffee Break
	Narrative Asset Pricing <i>Chairperson: Daniel Giamouridis</i> , QRT
11:15 AM	Presentation 3: Narrative Momentum Ronnie Sadka , Boston College <i>Discussant: Otto Van Hemert</i> , Independent

12:00 PM **Presentation 4: Thematic Investing as Missing Factors**
Wai Lee, Allspring Global Investments
Discussant: Harald Lohre, Robeco

12:45 PM **Lunch**

Portfolio Construction and Expectations (2)

Chairperson: Simon Maalouf, Goldman Sachs

2:15 PM **Presentation 5: The World (Portfolio) is not enough – why global multi-asset benchmarks need fixing**
Christian Mueller-Glissmann, Goldman Sachs
Discussant: Robert Kosowski, Imperial Business School, CEPR

3:00 PM **Presentation 6: Equity Premium Events**
Annette Vissing-Jorgensen, Federal Reserve Board, CEPR
Discussant: Mungo Wilson, Oxford University

3:45 PM **Coffee Break**

Statistical Arbitrage and Machine Learning

Chairperson: Piotr Zurawski, Goldman Sachs

4:15 PM **Presentation 7: Nonlinear Time Series Momentum**
Riccardo Sabbatucci, Stockholm School of Economics
Discussant: Stefan Zohrem, University of Oxford and OMI

5:00 PM **Presentation 8: Do S&P500 Options Increase Market Volatility? Evidence from ODTEs**
Grigory Vilkov, Frankfurt School of Finance & Management
Discussant: Mathis Moerke, ESCP

5:45 PM **Closing Remarks**
Phillip Han, Goldman Sachs

5:50 PM **Drinks Reception**
