האוניברסיטה העברית בירושלים
THE HEBREW UNIVERSITY OF JERUSALEM | THE JERUSALEM SCHOOL OF BUSINESS ADMINISTRATION
FOUNDED BY DANIEL AND RAPHAEL RECANATI

האוניברסיטה
העברית
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THE HEBREW
UNIVERSITY
OF JERUSALEM

We're happy to invite you to a seminar on:

Trader Alpha Frontier:

a Framework for Portfolio Managers and Traders to Maximize Portfolio Performance

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The seminar will take place on 27.3.2018, 14:00-18:00
Bronfman Auditorium, Mt. Scopus Campus, Jerusalem

The seminar will be led by **Mr. Vlad Rashkovich**,
Global Head of Quantitative Trading Research, Bloomberg LP

In this seminar we will explore the role of Trading and Best Execution in various regions. Does US trade similar to Continental Europe? What about Israel comparing to Australia? We will start from simple stock market concepts and gradually advance all the way into decision support tools based on machine learning.

1. Introduction of Trader Alpha framework

2. Market Data Analytics

Price formation, execution benchmarks for active and passive strategies, volume estimation.

3. Crowd-Sourcing (numerous historical orders from multiple investors)

Trade cost estimates, intra-day vs overnight risk and selection of the optimal trading strategy.
Single stock trading versus baskets and Exchange Traded Funds (ETFs).

4. Investor and Algo Profiling

Machine learning techniques to detect behavioral patterns of Portfolio Managers.
Broker-Algo selection.

Participation is free but requires registration

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