Quant Committee

Goal of the Quant Committee

To provide a platform for CFA Society Netherlands members to exchange quantitative investment research. This can be done by inviting external speakers and opening up these sessions to other members. Or by discussing committee members' own research. Some committee members were also judges for the European CFA Quant Awards last year.

Within the subject areas of the committees within CFA Society Netherlands, many quantitative techniques are already used. The emphasis here is on using the techniques. Our committee is for the specialists who want to "double-click" on quantitative techniques and look under the bonnet.

The start in early 2020 coincided with the beginning of Corona. Initially, the plan was to meet several times a year to discuss research and invite outside speakers. Because of Corona, there have been exclusively online webinars so far. The webinar format also allows us to easily get speakers from abroad. In the future, the seminars will take place offline again.

Past seminars (see https://cfasociety.nl/nl/past-events for more details)

· 28 November 2022: The Cross-Section of Risk and Returns. Simon Rottke, University of Amsterdam

· 30 June 2022: Building a Factor Model for Corporate Bonds, Alan Langoworthy, Qontigo

· 31 March 2022: An introduction to causal AI, Ben Steiner, causaLens

· 6 July 2021: Sustainable multi-factor bond investing Joe Hanmer, Ilia Chelomianski, Lucette Yvernault (Fidelity International).

· 11 May 2021, Decomposing Downside Risk, Rogier Quaedvlieg, Erasmus University

· 1 April 2021, A Deep Dive into Value and Multi-Factor Investing, Wei Dai, Dimensional

· 18 March 2021, Perspective on Premium in Equities, Wei Dai, Dimensional

· 2 February 2021 Risk Under Parameter Uncertainty and Price Movement, Anish Shah, Investment Grade Modeling

Committee Openings

The committee is open to new members. We could use some help in finding good topics and speakers. Members will have to be active quants themselves with a network in both practice and science. Think quant specialists working in investment industry (asset managers, risk managers, hedge fund managers). Bob Jansen will also like to recruit judges from the European Quant Awards among the committee members. Perhaps in the future we can also discuss research from members again in an offline meeting. Currently there are no members from the high frequency corner. If you are interested, please let Pieter

Jelle (pjvandersluis@xs4all.nl) , Bob (bobjansen@gmail.nl) or CFA Society Netherlands office (office@cfasociety.nl) know!

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