

Statistical Arbitrage and High-Frequency Trading

VENUE

The Princeton Club of New York,
15 West 43rd Street (between 5th and 6th Avenues),
New York, NY 10036

DATE

October 9, 2009

OVERVIEW

Statistical Arbitrage (SA) and High-Frequency Trading (HFT) have gained enormous popularity among investment managers in recent years. They are in the process of becoming mainstream investment program that will be offered by large asset-managers and hedge funds in years to come. Yet, an aura of mystery still surrounds Stat Arb, just like Modern Portfolio Theory 25 years ago and Derivatives Pricing 15 years ago. To many professionals, SA and HFT are still considered proprietary.

Finance Concepts has been in the forefront of research, trading and consulting in quantitative investments since 2001. By creating a conference/workshop on Stat Arb and HFT, Finance Concepts hopes to attract institutional investors who wish to allocate to this style as well as investment managers who want to broaden current offerings in this area.

WHO SHOULD ATTEND

Equity Traders, Portfolio Managers

Quantitative Analysts, Institutional Investors

SPEAKERS

Marco AVELLANEDA
New York University

Ali AKANSU
CTO, EigenFunds LLC

Eugene BELOZERSKY
Whitelake Business Solutions Inc.

Sasha STOIKOV
Cornell University

Stanley ZHANG
New York University

Topics

- Statistical Arbitrage in U.S. Equities Markets
- Modelling Limit-Order Book Dynamics
- Portfolio Construction and Drivers for Statistical Arbitrage
- Dynamic Risk-Management

The detailed agenda will be announced soon

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Finance Concepts

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REGISTRATION

Registration fees per participant:
Before September 1st, USD\$ 1250
After September 1st, USD\$ 1 500
Registration includes: lectures, lunch, coffee breaks and documents.

To apply for registration, please fill out and send us the registration form at the end of this document with your payment or proof of bank transfer no later than October 2nd 2009. The number of participants is limited in order to allow a better interaction between speakers and participants.
E-mail registration is not accepted.

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INFORMATION

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DELEGATE DETAILS

First name : _____ Last name : _____
Position : _____ Company : _____
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- By check in USD to the order of Finance Concepts
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- Online credit card payment at <http://www.finance-concepts.com/payment2.html>

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Please send your registration form and payment no later than October 2nd 2009 to:
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