THE PYTHON QUANTS

McCOY COLLEGE OF BUSINESS
TEXAS STATE UNIVERSITY

2024 Texas State University and The Python Quants

1st Artificial Intelligence in Finance Conference (AIIFC)

April 26-27, 2024 | San Marcos, Texas, United States

Keynote Speaker: Yves Hilpisch, Founder and CEO, The Python Quants

Date & Time

The conference will be held on Friday, 4/26 from 8:00am to 5:00 pm, and on Saturday, 4/27 from 10.00 am to 2.00 pm. Breakfast, lunch, and refreshments will be provided by the conference on Friday, April 26. Coffee and pastries will be provided on Saturday, April 27.

Conference dinner (for invited guests) will follow the program on Friday 4/26. Happy hour will follow the conclusion of the conference on Saturday, 4/27.

All times are US Central Time (CST).

Location – physical and virtual

The conference will be held at McCoy College of Business, Texas State University, in Room 126 on the 1st floor of the building.

Address of the location: McCoy College of Business, 601 University Dr, San Marcos, TX 78666.

The conference will be available online via Zoom Webinar. Zoom links will be emailed to conference participants.

Presentation Format

The conference has two different types of talks: Regular (20-25 minutes) and Lightning (5-15 minutes).

To Register click here.

Program

Friday, April 26, 2024

8:00 am – 8:45 am	Breakfast (provided)
8:45 am – 9:00 am	Welcome and Administrative Announcements

Session I: ML and NLP in Finance

Session Chair: Ivilina Popova (Texas State University)

9:00 am – 9:30 am	*Market Regime Detection using Statistical and ML-Based Approaches*
Regular talk	**Jason Ramchandani**, Lead Developer Advocate, LSEG London, UK
9:30 am – 10:00 am	*Review of finance literature using Natural Language Processing (NLP)*
Regular talk	**Ha – Chin Yi**, Professor of Finance, Texas State University
10:00 am – 10:15 am	*Forecasting Asset Returns Using Machine Learning and Artificial Intelligence: A Quant Journey*
Lightning talk	**Francisco Salazar**, Alumni, The Python Quants, Colombia
10:15 am – 10:30 am	*Does data frequency mean better stock market forecasting performance? The German and US case study*
Lightning talk	**Nuno Ferreira**, Academic Professor, ISCTE-IUL, Portugal

Session II: AI in applications

Session chair: Emmanuel Alanis (Texas State University)

10:30 am – 11:00 am	*AI in payment*
Regular talk	**Cathy Kan**, Staff Machine Learning Scientist, Senior Consultant/Manager, VISA
11:00 am – 11:30 am	*Fraud Analytics: Cases from Healthcare and Finance*
Regular talk	**Tahir Ekin**, Fields Chair in Business Analytics and Professor of Analytics, Texas State University
11:30 am – 11:50 am	*Financial Frontiers: The Economic Impact of AI-Enhanced Emergency Response Systems*
Regular talk	**Damien Valles**, Assistant Professor, Ingram School of Engineering, Texas State University
12:00 pm – 12:30 pm	Lunch (provided)
12:45 pm – 1:45 pm	**Keynote Speech: *AI in Finance: Overhyped or Underappreciated*, Yves Hilpisch, Founder and CEO, The Python Quants, Germany.**

Session III: AI in forecasting and legal matters

Session chair: Haiyong Liu (Texas State University)

2:00 pm – 2:30 pm	*Enhancing Exchange Rate Forecasts with Machine Learning: Insights from Firm-Level Data*
Regular talk	**Ren Zhang**, Assistant Professor of Economics, Texas State University.
2:30 pm – 3:00 pm	*Can Machine Learning Methods Predict Beta?*
Regular talk	**Emmanuel Alanis***,* Associate Professor of Finance, Texas State University.
3:00 pm – 3:30pm	*The Legal Environment of AI in Finance*
Regular talk	**Jeff Todd**, J.D., Associate Professor of Business Law, Texas State University
3:30 pm – 3:45pm	*Comprehending the Influence of Oil Shock News*
Lightning talk	**Minna Zhang**, Visiting Assistant Professor of Finance, Oklahoma State University.

Session IV: AI in Education

Session chair: Muxin Zhai (Texas State University)

4:00 pm – 4:30 pm	*A Probabilistic Approach to Automated Math Assessment Scoring*
Regular talk	**Wesley Abel***,* Partner, Gamma State Data Co.
4:30 pm – 4:45 pm	*Financial literacy discrepancy among college students and targeted interventions*
Lightning talk	**Muxin Zhai**, Assistant Professor of Economics, Texas State University.
4:45 pm – 5:00 pm	*Hedging on a binomial tree with Reinforcement Learning (RL)*
Lightning talk	**Michael Stutz**, MSQFE graduate student, Texas State University.
7:00 pm – 9:30 pm	Dinner (*invited guests only*). III Forks, Austin location.

Saturday, April 27, 2024

10:00 am – 11:30 am	Workshop Reinforcement Learning in Finance I
11:30 am – 12:00	Coffee break (coffee and pastries provided)
12:00 pm – 2:00 pm	Workshop Reinforcement Learning in Finance II
2:30 pm	Happy hour – Black's Barbecue San Marcos