News Analytics and Financial Modelling

7city Learning Centre, London, EC1Y 4UP
3 July 2008 (Afternoon)

The workshop will cover basic properties of time series data and quantitative models which are based on news. Applications to financial models will be presented.

Workshop timings:

13.00	Registration and Coffee
13.30 –15.00	Overview of News Analytics & Sentiment data
15.00 –15.30	Tea
15.30 –16.30	Features of News Analytics: Tagging, Filtering & Creating Time Series Data Case Study
16.30	End of session

Contents include:

- Frequency, auto-correlation, error rates, and scaling of news-based series
- Techniques used to extract numerical factual and sentiment data
- Long and short horizon effects of news volume and sentiment on price and volatility
- Incorporating news into portfolio management and strategy trading
- Various measures of information content in news, with advantages and disadvantages of each
- Case study of 2007's CDO underperforming mortgage scenario
- Accessing news analytics with R/S+, MATLAB, Java, C++: an introduction & handout.

About the presenter:

Philip Gagner, Vice-President and CTO, RavenPack
As a co-founder of RavenPack, Philip has brought the highest levels of technical sophistication and business savvy to the company. A former researcher at M.I.T.'s Artificial Intelligence laboratory and former Vice President of Legal Data Systems Corporation, Philip's experience in delivering simultaneous large scale, mission critical projects makes him a touchstone of RavenPack's success. He is a former partner at the Washington, D.C. law firm Shaughnessy, Volzer and Gagner, member of the D.C. Computer Law Forum and bar member in the District of Columbia and of the Federal and American Bar Associations.

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RISK CONTROL STRATEGIES FOR HEDGE FUNDS AND PROGRAM TRADING

Conference and Workshops Registration Details

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Head of Department…………………………………………………

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[ ] **Conference:** RISK CONTROL STRATEGIES FOR HEDGE FUNDS AND PROGRAM TRADING (1-2 July)

[ ] **Workshop:** Robust Portfolio Optimisation (AM, 30 June)

[ ] **Workshop:** LDI/ALM (PM, 30 June)

[ ] **Workshop:** Performance Measures and Structured Product/Coherent Measures (AM, 3 July)

[ ] **Workshop:** RavenPack workshop: News Analytics and Financial Modelling s (PM, 3 July)

Registration Fee

Early Bird (Until 1June 2008)				
	1 Day	**2 Day**	**3 Day**	**4 Day**
Industry	£350	£625	£900	£1200
Academic	£145	£275	£425	£550
Student	£60	£120	£180	£240

After 1 June 2008				
	1 Day	**2 Day**	**3 Day**	**4 Day**
Industry	£450	£775	£1250	£1500
Academic	£195	£375	£575	£750
Student	£75	£150	£225	£300

* All prices subject to 17.5% UK VAT

Five Easy Ways to Register

1. **On-line Registration**, www.optirisk-systems.com/carisma2008
2. **Fax** this page +44 (0) 1895 813 095 to book your place
3. **Post to:** UNICOM , UNICOM R&D House, One Oxford Road, Uxbridge, Middlesex UB9 4DA, UK
4. **Email** info@unicom.co.uk
5. Alternatively, **telephone** UNICOM on +44(0) 1895 256 484 to provisionally reserve your place

Registration Details

Registration and Cancellation Terms & Conditions

The registration fee for the event covers the following: Attendance, copy of the documentation, lunches and light refreshments. Accommodation is not included. Detailed delegate information will be sent to you approximately two weeks before the event. Payment is required in advance of the event or at the latest, paid at the event. All invoices carry a 10% surcharge, which is payable if the fee remains unpaid on the day of the event.

Payment may be made by credit card, cheque or bank transfer – please tell us your preference at the time of booking.

WHAT HAPPENS IF I HAVE TO CANCEL?

Confirm your CANCELLATION in writing up to 15 working days before the event and receive a refund less a 10% + VAT service charge.

Regrettably, no refunds can be made for cancellations received less than 15 working days prior to the event and the invoice will remain due.

SUBSTITUTIONS are welcome at any time.

The organisers reserve the right to amend the programme if necessary.

INDEMNITY: Should for any reason outside the control of OptiRisk Systems, the venue or the speakers change, or the event be cancelled due to industrial action, adverse weather conditions, or an act of terrorism, OptiRisk Systems will endeavour to reschedule, but the client hereby indemnifies and holds OptiRisk Systems harmless from and against any and all costs, damages and expenses, including attorneys fees, which are incurred by the client. The construction validity and performance of this Agreement shall be governed by all aspects by the laws of England to the exclusive jurisdiction of whose court the Parties hereby agree to submit.