

INDUSTRY EXPERT LECTURES IN FINANCE

Below are the list of lecturers with tentative titles (which may change) together with a brief biography of the speaker. Lectures are on Friday mornings at 11 am.

Friday 18/01/13

Tips for successful investing

Tim Clarke (General Manager, Ionic Information)

Tim Clarke is General Manager of Ionic Information which is a developer of stock market analysis software. ShareScope has been voted the UK's Best Investment Software nine years running by private investors; the Alpha Terminal brand is widely used amongst, brokers, asset managers and proprietary traders. Tim is in charge of sales, marketing, customer support and training at Ionic and regularly speaks at events. He also manages his own pension.

Friday 25/01/13

Expert Trading Strategies in today's complex markets

David Norman (CEO, Trader Training Company, and Visiting professor)

David Norman has been involved in trading and financial markets technology for over 20 years. He has traded and overseen trading operations in a variety of derivative instruments for International companies including Prudential Bache International, Cargill Investors Services, Sanwa Futures, Natwest Markets, and UBS Philips and Drew. He is the author of six books on trading and market technology. Formerly the Director of Market Technology at Illinois Institute of Technology, IIT he now works in London as a financial markets consultant for the Office for Market Technology, Inc, and is a visiting Professor at Essex Business School.

Friday 01/02/13

Stock markets and trading: recent developments

Giovanni Beliossi (CEO, FGS Capital and Executive Fellow, Essex Business School)

Giovanni Beliossi is an alumnus of the University of Essex. He is Chief Executive Officer and Managing Partner of FGS Capital and Executive Fellow, Essex Business School.

Giovanni is a -

Director, Board Member and Research Council member, Institute for Quantitative Investment Research (INQUIRE) UK and INQUIRE Europe

Director and Board Member, International Association of Financial Engineers (IAFE), and European Chair, Investor Risk Committee, IAFE

Research Committee Member, Alternative Investment Management Association (AIMA)

Friday 08/02/13

Market Risk Management and Regulation

Michele Marzano (Financial Services Authority/Bank of England)

Michele Marzano joined the UK Financial Services Authority in 2012 where he is working as a Senior Associate in the Supervision Department of the Prudential Regulatory Authority (soon to become part of the Bank of England). His role involves looking after the Market and Counterparty risk operations of one of UK's very high impact firms (VIFs) and guiding this institution to the full implementation of the new Capital Requirement Directives (CRD III and CRD IV). Prior joining the FSA, Michele was a PhD student in Finance at the University of Essex. During his studies, he worked as a Lecturer in Risk Management and worked on quantitative research projects for the Market Risk Methodology team at HSBC.

Friday 15/02/13

Hedge Funds and Hedge Fund Derivatives

Angelo De Pol (Director, Market Risk Management, Credit Suisse and Executive Fellow Essex Business School)

Angelo De Pol is a Director in the Market Risk Management group in the Risk Measurement department at Credit Suisse based in London. The Market Risk Management group is an independent risk management function responsible for assessing market risk and recommending risk controls where appropriate. Angelo has 14 years experience in derivatives markets (primarily in risk management) and is a Chartered Management Accountant. His product experience has focused primarily on Interest Rate, Foreign Exchange, Hedge Funds and their derivatives.

Friday 22/02/13

Introduction to a generalise portfolio theory of illiquid assets

Carlo Acerbi (Executive Director, MSCI and Executive Fellow Essex Business School)

Carlo Acerbi took a PhD in High Energy Physics at SISSA (Trieste, Italy) in 97. He worked as a Risk Manager (Caboto, Intesa Group) for 3 years and as a Financial Engineer (Abaxbank) for 9 years, where business was focused in particular on structured equity derivatives. His research activity in mathematical finance covers derivatives pricing and fundamental financial risk theory in the framework of coherent measures of risk. He collaborates with several Universities and sits on the board of "The Journal of Risk". Carlo was a Senior Expert in the Asset and Risk Modelling Department of McKinsey & Company, and now works for MSCI.

Friday 01/03/2013

Title to be announced

Paul Ingram (Global Head of market and Insurance Risk, Royal Bank of Scotland).

Friday 08/03/2013

Title to be announced

Dr Richard Olsen holds a Licentiate in Law from the University of Zurich, a Master's in Economics from Oxford University, and a PhD from the University of Zurich. He worked in banking as a researcher and foreign exchange dealer before founding Olsen and Associates in 1985.

Richard's original company was formed as a research institute to provide value-added information to financial institutions. Olsen and Associates developed its own technologies for collecting, filtering and creating databases, inaugurating what is today one of the world's largest repositories of research-quality, tick-by-tick pricing information for fx and selected instruments.

In 1996 Olsen launched a small Internet company, OANDA, to globally commercialize its currency expertise. OANDA has since become a leading provider of currency-related tools and services; in 2001 OANDA opened FXTrade, the first fully automated online foreign exchange trading platform.

Working at the forefront of research to demonstrate persistent predictability in financial markets, Olsen Ltd. has contributed to the growing body of evidence that markets have internal structure—with participants acting in prescribed ways based on their differing profiles and time horizons. Within this framework, Olsen has shown that financial time series—such as fx prices and interest rates—exhibit significant deviation from a random walk and can be conditionally forecast.

For more than 20 years Olsen has led research in the emerging field of "high-frequency finance." Unlike pure R&D shops, Olsen has developed real-time trading models based on their research and put their theories to the ultimate test—in the marketplace. Starting in 2008 Olsen extends this opportunity to students, researchers and investment professionals through its online software environment, OlsenRoutes. OlsenRoutes enables online users to create and test statistical operators (with free access to Olsen data, source code, and hosting servers) in the context of "real markets."

Friday 15/03/13

Joint consideration of market and counterparty risk

Paula Haynes (Head of Regulatory Governance, Deutsche Bank and Executive Fellow, Essex Business School)

Paula has over 14 years of experience in the Financial Markets, and is Head of Regulatory Governance at Deutsche Bank, and prior to this Paula was Principle Advisor on Traded for KPMG. She is a Non- Executive Director for AudioVillage (A major TV Production company) and worked at the FSA advising the Traded Risk and Valuations Team. Prior to joining the FSA she was an Executive Director in the Equities Division of Goldman Sachs International. Paula specialised in Prime Brokerage, providing Hedge Fund clients with risk-based financing solutions for equity and credit portfolios. She has also worked at HSBC as a Senior CDO Structurer and as Deputy Head of Equities Risk Management. Paula has a PhD in Space Physics from Imperial College and a First Class Honours Degree in Physics.

Friday 22/03/2013

Quantitative Easing

Dr Carlo Rosa (Economist, Federal Reserve Bank of New York)

Carlo Rosa joined the Federal Reserve Bank of New York as a financial/economic specialist with the Analytical Development function (Markets Group) in November 2011. His research covers monetary economics, time series econometrics and empirical finance, with a focus on the impact of central bank communication on asset prices. Prior to joining the Bank, he was an Assistant Professor of Finance the University of Essex. Dr. Rosa has a PhD from the London School of Economics.