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Quantess Seminar Invitation

We are trying not to sound too excited, but: we are hosting our next seminar on **November 16th**! Keywords: sentiment analysis & databases powered by AI.

This time, we are again hosting two talks followed by networking over drinks and nibbles. We start with a talk by Dr. Christina Erlwein-Sayer on sentiment analysis for credit risk assessments:

We develop a credit risk assessment model in which we utilise sentiment derived from various market data and news sources to enhance risk evaluation and quantification. The sentiment of news and social media items ar combined with historical time series to construct a generic credit risk assessment tool. Through this, monitoring sovereign and corporate bonds is made more informative and efficient. We distinguish between news sentiment covering news relating to companies and sentiment obtained from macroeconomic news. Filtered sentiments are quantified and their impact on corporate and sovereign bond yields is estimated. We find that spread forecasts are enhanced when news impact scores

We are also very excited to have Precy Kwan present a demo on GRAKN.AI:

GRAKN.AI is building the next generation database for AI by leveraging the power of logical deduction. Data consumed by AI and intelligent systems are more complex than other applications and current databases are poorly equipped to handle this level of complexity. This complexity is typical of aggregating data from multiple sources to perform predictive analytics and other intelligent functions. In her talk, Precy will be outlining some of the use cases in financial services where GRAKN functions as the central knowledge base to harness large scale data to build intelligent applications. It will conclude with a demo of GRAKN and how can be used for the analysis and evaluation of risk exposures.

Schroders has kindly offered to host us for the evening (logistics below), and we are

are used as external variables.

You can find Christina's biography below.

expecting to kick-off the event at 18:30. Please use the below link to register, and see you on the 16th!

Register Here

Dr. Christina Erlwein-Sayer

Christina is a senior quantitative analyst and researcher at OptiRisk Systems, working on the topic of financial analytics in general and models and tools for portfolio construction and credit risk assessment in particular. Her main research interest lies in regime-switching models for finance as well as in sentiment analysis.

She completed her PhD in Mathematics at Brunel University, London, in 2008. She then worked as a researcher and consultant in the Financial Mathematics Department of Fraunhofer ITWM, Kaiserslautern, Germany, before starting her role at OptiRisk in 2015.

Precy Kwan - GRAKN.AI

Precy is the co-founder of [GRAKN.AI] and has followed a rather untraditional career path. She started off in financial services in Canada and Bermuda, working in advisory with banks, hedge funds and private equity funds. Searching for more impact and entrepreneurial latitude, she pivoted to microfinance and startups in developing countries in South America, West Africa, and Southeast Asia.

Intrigued by the growing issues around data complexity and AI, she then partnered up with her co-founder to build [GRAKN.AI]. Precy is a CA/CPA, CFA Level II and recipient of the RTPI Prize for best graduate in her degree at the University of Cambridge.

Speaker opportunities

Interested in giving talks? Let us know! We provide opportunities for speakers to showcase their work, either in our seminars or by linking them to other quant events. We are also always interested in hearing from junior talent!

Get in touch to learn more

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