MIT Sloan Institutional Investment Conference

MITSloan MANAGEMENT

Quantitative Investing

Wadsworth A | 3:20 – 4:20 PM

Moderator
Larry Pohlman
Director of Research and CoCIO
ALR Quantitative Research and Investment Management

Panelist
Ric Thomas
Global Head of Strategy and Research, Investment Solutions Group | State Street Global Advisors

Eric Knutzen
Chief Investment Officer | NEPC

Jason Hsu
Chief Investment Officer | Research Affiliates

Amitabh Dugar
Partner | ALR Investment Research

Special Thanks
Hugh Crowther
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"Smart beta" was the 2013 ETF buzzword. Billions of dollars poured into these funds, and many beat the S&P 500 soundly. What is "Smart Beta"? It is simply about trying to identify good investment ideas that can be structured better, whether that is improving existing beta opportunities or creating exposures or themes that are implementable in a low cost, systematic way. Smart beta strategies could include features such as capturing existing risk premia, improving portfolio diversity, capturing long-term investment themes that some other investors are not well placed to exploit or improving implementation versus market capitalization. This panel will discuss some of the major trends in "Smart Beta" investing and provide an outlook on its attractiveness as an asset class going forward.