

The Boston Security Analysts Society - Continuing Education

EQUITY VALUATION MODELS: IMPLEMENTATION, INTEGRATION & VALIDATION

COORDINATOR

Hugh L. Crowther
Crowther Investment
781.640.3354
hugh@crowther-investment.com

LOCATION

The Bay Tower
60 State Street, 33rd Floor
Boston

TIME

Wednesday, March 5
10:30 AM - 5:00 PM

COST

\$250 Members; \$325 Non-Members
Lunch included.

DESCRIPTION

The focus of this seminar is on the first phase of the investment process -research. It will include a review of how quantitative methods have evolved over the past 30 years. Central to this discussion is an honest examination of the impact of these methods on the investment business and thoughts about their future. Panelists will examine at least one equity model and its components. Common model implementation challenges and the relationships with other systems and processes will also be explored. Equity data and data integration in several dimensions and model functionality issues will also be discussed. Discussion will include looking at choices in implementing model results to improve the investment process.

The first in our Investment Technology Series explores the challenges inherent in a technology-based investment process. This continuing series will address both the practical and logistical issues that are encountered when implementing and trying to refine a technology-based investment process. Linking and transitioning between the phases in the investment process will be examined.

TIME TOPIC

10:30 - 11:00 AM Registration & Welcome

11:00 - 12:00 PM Model Implementation: A Practitioner's View

- *André H. Mehta, CFA*

Baker Investment Group

12:00 - 1:15 PM Lunch & Presentation

Equity Valuation Models, Technology and the
Investment Process

- *John J. Nagorniak, CFA*

Foxstone Financial, Inc.

1:15 - 2:15 PM Data Integration

- *Marcus C. Bogue, III, Ph.D.*

Charter Oak Investment Systems, Inc.

2:15 - 3:15 PM Models: Data, Biases, Statistical Caveats and Back Testing

- *Luke A. Smith, CFA*

Putnam Investments

3:30 - 4:30 PM Implementation of Investment Process Improvements

- *Joe Giroux*

Standish Mellon

4:30 - 5:00 PM Panel Discussion and Q&A

5:00 PM FactSet Reception