



**JACOBS LEVY EQUITY  
MANAGEMENT CENTER**  
for Quantitative Financial Research

# Quant Around the Country – Los Angeles

## Jacobs Levy Center

Professor Christopher Geczy, Ph.D., Academic Director  
Lauren Hurray, Managing Director

May 21, 2019

# Welcome!

- About the Center and Thanks to Our Local Sponsors
- Presentation: John Guerard, Ph.D. (Advisory Board Member, McKinley Capital)
- Presentation: Prof. Geczy, Ph.D. (Academic Director of the Center)
- Q&A
- Reception

# Mission

- Advance quantitative finance at intersection of theory and practice, through creation and dissemination of innovative knowledge
- Enhance understanding of financial markets through application of quantitative and statistical techniques and methods
- Areas of focus: asset management and security pricing, including analysis of stocks, bonds, and other instruments

# Goals

- Support research in quantitative finance that helps investors meet goals
- Promote good governance and ethics in asset management industry
- Encourage interdisciplinary research and formation of collaborative partnerships
- Fund innovative research by faculty and Ph.D. candidates to equip next generation of asset managers
- Create new cadre of academics who continue to push boundaries of quantitative finance

# Faculty and Student Support

- Research Grants and Support
- Jacobs Levy Center Research Paper Prizes
- Jacobs Levy Equity Management Dissertation Fellowship in Quantitative Finance
- Working Paper Series

# Sample of Events

- Conferences and Forums
  - Annual in Philadelphia or New York
  - Paper presentations, panel discussions, speakers from academia and practice
  - Next conference:  
Friday, September 27 in New York
- Quant Around the Country
- Webinars



# Wharton-Jacobs Levy Prize for Quantitative Financial Innovation

AWARDED BIENNALLY

Harry Markowitz, 2013

William Sharpe, 2015

Stephen Ross, 2017

Ray Ball & Philip Brown, 2019



# Communications and Outreach

- Coverage including Knowledge@Wharton, *The New Yorker*, *CNBC* and *The Wall Street Journal*
- Live event broadcasts with Wharton Business Radio on SiriusXM
- Quant Flash e-newsletter
- Corporate membership program
- Advisory Board comprised of academics and industry practitioners



# By the Numbers

- Faculty and Student Support
  - 101 working papers
  - 61 research projects funded
  - 5 PhD fellows
- Conferences and Forums
  - 21 papers presented
  - 5 panel discussions
  - 335 attendees in 2018
  - 99 paper submissions for 2019





Visit our website:  
[www.jacobslevycenter.wharton.upenn.edu](http://www.jacobslevycenter.wharton.upenn.edu)

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