CFM - PER Data Initiative Presents

Geolocation Economics

Monday, May 4, 2020

11:00AM	Welcome Remarks, Harrison Hong (Columbia)
11:02AM	CFM-PER Data Initiative, Charles-Albert Lehalle (CFM)
11:05 AM	Donald Davis (Columbia), "Using Online Restaurant Reviews to Distinguish Spatial and Social Frictions: Evidence from Yelp in New York City"
11:25AM	Sen Pei (Mailman School of Public Health), "Modeling the transmission dynamics of COVID-19 in China and US"
11:45AM	Franklin Qian (Doctoral Candidate, Stanford University), "The effects of rent control expansion on tenants, landlords and inequality: Evidence from San Francisco"
12:05PM	Panel Discussion Brian Burke (Infutor), Sylvain Champonnois (CFM), Grace Kingston (Infutor), Michael Recce (Neuberger Berman), Yiannis Tsiounis (Advan Research Corporation), José Scheinkman, Moderator (Columbia)
12:55PM	Closing Remarks

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Featured Speakers

Brian Burke, Vice President, Product, Infutor

With 20 years' experience in product management, product design, and software/database development, Infutor VP of Product Brian Burke oversees product initiatives focused on transactional API and batch delivery of consumer identity management solutions, including Infutor's ID Suite and TCPA compliance solutions. His current responsibilities include driving revenue and customer satisfaction through continued focus on product development, feedback, performance and quality. Prior to joining Infutor, Brian was Director of Development for LSSiDATA. Brian has a degree in Electrical Engineering from North Carolina State University.

Sylvain Champonnois, Director, Capital Fund Management

Sylvain Champonnois is a former member of BlackRock's Active Equity team. He focused on the use of alternative datasets, machine learning, and natural language processing for generating alpha. Prior to joining BlackRock in 2011, he was an assistant professor of Finance at the University of California, San Diego, and a visiting professor at Imperial College Business School, London. He earned an Engineering degree from Ecole Polytechnique and a Ph.D. in Economics from Princeton University.

Donald Davis, Ragnar Nurske Professor of Economics, Columbia University

Donald Davis' research interests include international trade, economic development in the open economy, microeconomic theory, and open economy macroeconomics.

Harrison Hong, John R. Eckel Jr. Professor of Financial Economics, Columbia University Harrison Hong has contributed to a number of topics in financial economics, including disagreement in asset markets, speculative bubbles, frictions and arbitrage, strategic bias among professional forecasters, scale and performance in asset management, social networks and investments, compensation and bank risk-taking, and corporate sustainability and climate change risks.

Grace Kingston, Director, Strategic Partnerships, Infutor

Infutor is the expert in data-driven Consumer Identity Management. The company focuses on enabling brands to know everything they need to about consumers in order to instantly make informed marketing and risk decisions. Ms. Kingstn completed a Bachelor of Arts Degree in Communications at Ohio State University.

Charles-Albert Lehalle, Senior Research Advisor, Capital Fund Management

Charles-Albert Lehalle is a leading expert in market microstructure and optimal trading. Formerly Global Head of Quantitative Research at CA Cheuvreux, and Head of Quantitative Research on Market Microstructure in the Equity Brokerage and Derivative Department of Crédit Agricole CIB. He studied intensively the market microstructure evolution since the financial crisis and regulatory changes in Europe and in the U.S.

Sen Pei, Associate Research Scientist, Environmental Health Sciences, Mailman School of Public Health Sen Pei is interested in mathematical modeling, statistical inference and real-time forecast of infectious disease spread. With expertise in applied mathematics, statistics and network science, he studies the transmission dynamics of seasonal and emerging infectious diseases at both population and individual levels. Using dynamical models informed by empirical data, his recent work involves the development of real-time forecast systems to predict the spatial spread of influenza and dengue, as well as statistical methods to infer nosocomial transmission and asymptomatic carriage of antibiotic-resistant bacteria. In addition, he investigates how the nonlinear model dynamics can be harnessed to improve disease surveillance and forecast.

Franklin Qian Doctoral Candidate, Stanford University

Franklin Qian's main research interests lie in the fields of labor economics, public economics, urban and real estate economics. He is passionate about using big data and computational tools together with causal inference techniques to study fundamental causes of spatial inequality and how to design better public policies to help the disadvantaged groups.

Michael Recce, Managing Director and Chief Data Scientist, Neuberger Berman

Michael Recce joined the firm in 2017. Michael is building a new data science team that will leverage large, unstructured, novel data to evaluate the health of business. The primary, initial focus for the data science team is international equities. Prior to joining Neuberger Berman, Michael held a similar role at GIC, Singapore's sovereign wealth fund, and at Point72 Asset Management. Before transitioning into the investment industry, Michael was a university professor for over twenty years, and helped set up and manage two successful start-up companies. He holds a Ph.D in Neuroscience from University College London and a BS in Physics from the University of California in Santa Cruz.

José Scheinkman, Charles and Lynn Zhang Professor of Economics, Columbia University

José Scheinkman is the Charles and Lynn Zhang Professor of Economics at Columbia University and the Theodore A. Wells '29 Professor of Economics Emeritus at Princeton University. His recent research has focused increasingly on finance, both applied and mathematical. He was a founder and partner of the hedge fund Axiom Investments.

Miguel Urquiola, Professor and Chair, Department of Economics, Columbia University

Miguel Urquiola is professor and chair of the Department of Economics. He is also a member of the faculty of the School of International and Public Affairs, and of the Columbia Committee on the Economics of Education. His research is on the economics of education, with a focus on the understanding of how schools and universities compete, and how they form reputations for quality. It covers how students select educational providers, and the consequences such choices have on academic performance and labor market outcomes.

Yiannis Tsiounis, CEO, Advan Research Corporation

Yiannis founded and led BQuotes, a fixed income price discovery platform, in 2005. BQuotes was acquired by Moody's in 2008. From 2003-2005 he was a Partner at Etolian Capital, a Fixed Income hedge fund. He has published 14 peer-refereed papers in Cryptography and Privacy, and has been an invited speaker at MIT, NIST, RSA, Sandia National Laboratories and Ecole Normale Superieure, among others. Yiannis holds a Ph.D. in Cryptography with a thesis in Anonymous Electronic Cash, a Master's in Computer Science and a Bachelor's in Mathematics.