BIG DATA

Interdisciplinary Data Sciences

* IDSC Seminar Series *

February 17, 2016 1:00-2:00pm

Location: CUTR 202

Presents

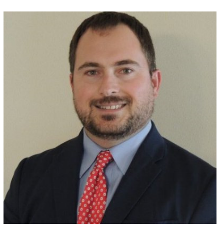
Mr. Matthew W. Hanna, CFA, FRM CAIA

Raymond James Financial

St. Petersburg, FL

Title: Evolution of Data in Investment Management

Abstract: How investors navigate the financial markets has evolved over time. Gone are the times where you would call up your broker and get a mysterious tip on a stock. The majority of investors are no longer basing their investment decisions on what they may have seen in the newspaper or on a good experience at a restaurant. Sophistication and data have infiltrated investing at all stages. Today money managers use a variety of advanced techniques to determine how they invest. Some techniques range from trend following, fractal geometry, social media analysis, all the way to more traditional methodologies analyzing company fundamentals. However, instead of a single analyst pouring over company filings and conference calls, systems can analyze sales, earnings, assets, and liabilities in real time for all listed companies. Taking these sophisticated managers and blending them into a suitable portfolio for retirees presents their own unique challenges. The topic will then shift to portfolio optimization and how the industry is evolving away from traditional mean-variance optimization. In conjunction a focus on risk management techniques is paramount as investors are focused more on the permanent impairment of capital than the traditional measure of risk; volatility. To conclude the discussion with various skills employers seek in various venues of investment management.



Biography: Matt Hanna has been involved in the markets at Raymond James, a St. Petersburg based company, for nearly 10 years. Some of his accomplishments include leading research on asset allocation, risk management, and global market analysis on over $35 billion that is invested in the Freedom platform which consists of over 100 portfolios. He created multi-strategy ETF portfolios based on techniques that exploit the alpha generating capabilities of factor premia and risk management through Mahalanobis Distance. In addition he developed proprietary bootstrap optimization methodology that utilizes forward looking capital market assumptions that produce optimal portfolios based on geometric return and CVaR. He also was the team leader for research on small-to-mid-cap strategies. Matt has authored white papers, market commentaries, and the “A Closer Look” quarterly publication. “A Closer Look” is a roughly 200 page quarterly book that dives deep into our current investments. Some examples of the white papers were titled “Active versus Passive; Active and Passive Investing in Bull, Bear, and Neutral Markets” and “Optimize the Asset Allocation” which had a focus on relative value. Matt also spends time traveling around the country discussing investing with advisors in small sessions as well as conference settings. Matt earned his Master of Science in Finance from the University of Tampa. He has a CFA Charterholder, Certified FRM, and CAIA Charterholder.

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