

The 1st Algotrading@BGU Meeting:

## Interdisciplinary Challenges in Financial Data Science

Thursday March 23rd, 2023, Marcus Family Campus - Beer Sheva (Building 37 Room 202)

### Program\*

11:30-12:00 gathering

**Gal Debotton** (Vice Rector, BGU)

*Opening words*

**Karine van der Beek** (economics, BGU) &  
**Yuval Pinter** (computer science, BGU)

*The algotradin@BGU Initiative and Study Program for undergrads.*

**Nir Vulkan** (business School, Oxford)

*Financial DS as an interdisciplinary academic field*

12:50-13:45 Lunch

13:45-15:00 **Session I: Algorithmic Challenges to Financial Data Science**

*chair: Danny Hendler (computer science, BGU)*

**Lior Rokah** (software&information systems, BGU)

**Nathaniel Shimoni** (DataDudes.ai)

**Gilad Katz** (software&information systems, BGU)

15:00-15:15 Coffee Break

15:15-16:30 **Session II: Financial Theory Challenges to Financial Data Science**

*chair: Modi Zohar (Investment Manager, BGU)*

**Guy Kaplanski** (school of Business Administration, BIU)

*"Post-Fundamentals Price Drift in Capital Markets: A Regression Regularization Perspective"*

**Barak Chizi** (KBC Group)

**Daniel Rabetti** (Coller School of Management, TAU)

16:30-16:40 Coffee Break

16:40-17:30 **Key Note Lecture: Stephan Zohren (Engineering Science, U Oxford & Man Institute)**

*chair: Lior Rokah (software&information systems, BGU)*

TBA

17:30-18:00 **Closing remarks and discussion**

*chair: Koresh Galil (economics, BGU)*

18:00 **Conference End**

The Meeting will be held in English

\* Tentative