**Advanced Analytics Seminar Series on 17/02/2012**

**Seminar Title:** Case Study: Data Analysis in Investment Decision-making Process
**Speaker:** Dr. Ting Yu, Equity and Portfolio Analyst at BCS Capital

**Date and Time**: 1:30pm to 3:00pm, the 17th of February 2012 (Friday)
**Seminar Room:** CC05.GD.02, UTS Blackfriars Campus (5 minutes walk from Tower Building CB01 of UTS)
**Street Address**: 2-12, Blackfriars Street, Chippendale, NSW 2008
**Seminar Chairman:** Prof Longbing Cao (longbing.cao@uts.edu.au)

**Abstract:** Investment management often produces a portfolio including various financial instruments (shares, bonds, real estate and other securities) in order to reduce risk and maximize return. The portfolio construction process requires a complete risk model which faithfully reflects the current correlation between instruments, and alphas forecasting the future excess returns of instruments. With the widespread deployment of network and information providers, portfolio construction heavily relies on data and analysis tools. An enormous amount of data demands efficient analysis tools to facilitate the investment decision-making. This presentation provides an overview of how data analysis can make contribution to investment decision-making process. Two major aspects of portfolio construction, risk model and alpha estimation, will be discussed in detail.

**Short biography of the speaker:** Ting Yu is an Equity and Portfolio Analyst at BCS Capital, and an Honorary Research Fellow at the Integrated Sustainability Analysis Group, University of Sydney. He received his Ph.D. degree from University of Technology, Sydney. He has 20+ technical publications, and has served as a program committee member of 10+ international conferences on machine learning/data mining. His research interests include machine learning/data mining, optimization, data analysis for sustainable development and finance. He is a Chartered Financial Analyst.

**Overview to This Seminar Series**
The Advanced Analytics Seminar Series presents the latest theoretical advancement and empirical experience in a broad range of interdisciplinary and business-oriented analytics fields. It covers topics related to data mining, machine learning, statistics, bioinformatics, behavior informatics, marketing analytics and multimedia analytics. It also provides a platform for the showcase of commercial products in ubiquitous advanced analytics. Speakers are invited from both academia and industry.

It opens regularly on every Friday afternoon at the garden-like UTS Blackfriars Campus. Each seminar is followed by a 30-minute afternoon tea, and then a open graduate study session teaching basic components in artificial intelligence, machine learning, data mining, business analytics and statistics.

You are warmly welcome to attend this seminar series.

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