

EQDerivatives

Press Release

EQDerivatives Launches Journal of Systematic Investing, Amit Goyal Named Editor-In-Chief, Cam Harvey As Academic Advisor

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EQDerivatives has launched The Journal of Systematic Investing in response to demand from quantitative professionals and asset allocators that are active or currently exploring portfolio diversification and optimization across asset classes in developed and emerging markets. **Amit Goyal**, Professor of Finance at the University of Lausanne, is the Editor-in-Chief of The Journal of Systematic Investing (JSI). **Campbell (Cam) R. Harvey**, Professor of Finance at the Fuqua School of Business, Duke University and a Research Associate of the National Bureau of Economic Research in Cambridge, Massachusetts, is the Academic Advisor to JSI. **Nick Baltas**, Head of R&D of Systematic Trading Strategies (STS) at Goldman Sachs and visiting academic at Imperial College Business School, and **Spyros Mesomeris**, formerly Head of Quant Research and Quantitative Investment Solutions (QIS) at Deutsche Bank, are named Executive Editors of JSI.

The JSI will be at the forefront of the evolution in systematic investing. The JSI will feature theoretical and practitioner research from leaders in systematic investing worldwide. New opportunities sourced through innovative systematic solutions have arisen in recent years driven by changes in liquidity and market structure, regulation, the emergence of technology, among other factors. Furthermore, the performance of the traditional 60% equities and 40% bonds portfolio is being questioned, and with interest rates at a floor in many of the world's nations and equity valuations remaining high, institutional investors are increasingly exploring new and novel systematic solutions across asset classes and markets to capture specific trends, source alpha and diversify portfolios.

"Systematic investing has seen an incredible growth in the last decade. I am excited to be part of this endeavor that seeks to publish high-quality research in this area; research that will be of immediate relevance to the investment community," says Amit Goyal, Professor of Finance at the University of Lausanne.

"The inevitable rise of the machines calls for a new direction in research. Both asset managers and asset owners need to navigate a very complex space and there are many gaps in our understanding of these new and powerful systematic tools. The JSI is motivated by this lacuna," says Cam Harvey, Professor of Finance at the Fuqua School of Business, Duke University.

"One of our main aspirations in launching the JSI is to encourage and promote thought-provoking research in systematic investing to cover not only equities but also the less-well researched asset classes of rates, commodities, FX, and credit. We also hope to learn more about cross-asset factor allocation and outcome-orientated portfolio construction research," says Spyros Mesomeris, formerly Head of Quant Research and Quantitative Investment Solutions (QIS) at Deutsche Bank.

"As more and more assets are managed these days in a systematic manner, investment professionals seek to stay abreast of all the relevant academic and industry advances. With the launch of the JSI we aim to satisfy this need, envisioning this to become the main venue to attract and disseminate the latest academic and practitioner research in the space of systematic investing," says Nick Baltas, Head of R&D of Systematic Trading Strategies (STS) at Goldman Sachs & Co-Executive Editor of JSI.

The JSI Editorial Board, made up of leading practitioners and academics in systematic investing globally, will be announced in late September. A call for papers will be announced on Oct. 3, 2019 with submission guidelines as well as an accompanying 'Letter from The Editor' setting out objectives, focus and approach of the JSI.

Note To Editors

About Amit Goyal

Amit Goyal is Professor of Finance at the University of Lausanne and has held an SFI Senior Chair since 2008. Prof. Goyal's research has been published in academic journals and featured in the international press. He is a regular speaker at leading academic conferences in finance. Recent papers from Prof. Goyal that have been widely cited include ['Equity Misvaluation and Default Options'](#), ['Cross-Sectional and Time-Series Tests of Return Predictability: What is the Difference'](#), and ['Are Capital Market Anomalies Common to Equity and Corporate Bond Markets? An Empirical Investigation.'](#)

About Campbell R. Harvey

Professor Campbell R. Harvey is widely recognised for developing a yield curve indicator to accurately predict coming recessions – his indicator has proved accurate and he is widely cited and referenced by financial professionals and academics globally. He is Professor of Finance at the Fuqua School of Business, Duke University and a Research Associate of the National Bureau of Economic Research in Cambridge, Massachusetts. He served as President of the American Finance Association in 2016. Professor Harvey obtained his doctorate at the University of Chicago in business finance. He has served on the faculties of the Stockholm School of Economics, the Helsinki School of Economics, and the Booth School of Business at the University of Chicago. He has also been a visiting scholar at the Board of Governors of the Federal Reserve System. He is a Fellow of the American Finance Association.

About Spyros Mesomeris

Spyros Mesomeris will soon join UBS in London as Global Markets Head of QIS Structuring. Most recently, he was a Managing Director and Global Head of the Quantitative Strategy and Quant Investment Solutions (QIS) Research group at Deutsche Bank, which is responsible for cross asset risk premia research and product development. Prior to Deutsche Bank, Spyros worked as a quantitative research analyst at Citigroup for four years and was also a visiting lecturer at Cass Business School, London. His academic research has been published in various journals, whilst his applied research and collaboration with pioneering asset owners has helped to define the framework for alternative risk premia investing. He holds a BA and MA in Economics from Cambridge University, an MSc in Mathematical Trading Finance from Cass Business School, and also completed his PhD in Finance at Cass in 2005.

About Nick Baltas

Nick Baltas is the Head of R&D of the Systematic Trading Strategies (STS) Group at Goldman Sachs. He additionally maintains a visiting academic position at Imperial College Business School. Prior to GS, Nick held industry positions at UBS and at a London-based hedge fund, as well as academic positions at Imperial College Business School and Queen Mary University of London. He has received several teaching awards and his research has been awarded with numerous grants and prizes, has been published in academic finance journals and practitioner books, and has been quoted by the financial press. He holds a DEng in Electrical and Computer Engineering from the National Technical University of Athens, an MSc in Communications & Signal Processing from Imperial College London and a PhD in Financial Economics from Imperial College Business School.

About EQDerivatives

EQDerivatives is the premier platform positioned towards institutional investors active or interested in x-asset volatility, alternative risk premia, ESG, alternatives and other systematic solutions. We publish a quarterly magazine, online news & features, peer-based investor research and provide data and events for institutional investors globally. The EQDerivatives mandate: to connect and educate the leading practitioners and the wider institutional investing market globally by delivering the latest strategies, approaches and innovations in systematic solutions and the wider quantitative investing universe.

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