

Banka Slovenije
in cooperation with
the Research Centre of the School of Economics and Business
invites you to a seminar

Algorithmic trading, models and artificial intelligence

Author and speaker:
Tina Toni, PhD,
Quantitative Strategist, Morgan Stanley

The seminar will be held in the
Great Hall of Banka Slovenije
on Thursday, 28 November 2024 at 10:00

Abstract:

This presentation will introduce electronic trading in fixed income markets, with a focus on European Rates. We will explore current data and trends in the automation of European Government Bond and EUR Interest Rate Swaps markets, examining how these markets have evolved. Additionally, we will present an overview of the algorithmic set up used by the European Government Bond market making desk. The session will conclude with examples of how models and artificial intelligence are leveraged in algorithmic trading and beyond.

About the author:

Tina Toni is an Executive Director in Fixed Income Division of Morgan Stanley, where she leads the London Electronic Rates Quantitative Strategist team, responsible for algorithmic systems and models for the European Government Bond and Interest Rate Swaps trading desks. This includes algorithmic client pricing, auto hedging, execution and primary dealer obligations quoting. Prior to joining Morgan Stanley in 2014, Tina was a Postdoctoral Researcher at the Biological Engineering Department in Massachusetts Institute of Technology (Boston, USA) in a research group at the MIT Computer Science and Artificial Intelligence Laboratory, and later at Imperial College London (UK) where she worked with Pfizer on mathematical modelling and simulation of complex biological and disease processes. Tina received a PhD in Bayesian Statistics from Imperial College London (UK), Master's in Mathematics from Warwick University (UK) and an undergraduate degree in Mathematics from University of Ljubljana (Slovenia).

How to sign up:

To sign up for the seminar, please send an email to seminar@bsi.si. You can sign up by Tuesday, 26 November 2024. The seminar will be held in English.