

2023 Annual Conference

Quant Investing

March 24, 2023

GW School of Business, Duquès Hall 651
2201 G St NW, Washington, D.C. 20052

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GW Investment Institute

Conference Agenda

- 1:30 pm ET Registration
- 2:00 pm Introduction by Rodney Lake, Director, GW Investment Institute
- 2:05 pm Opening Remarks by Anuj Mehrotra, Dean, GW's School of Business
- 2:20 pm Keynote by Aron Kershner, Managing Director, Goldman Sachs
- 3:10 pm Coffee Break
- 3:25 pm Student Showcase Introduction by - Prof. Christine Song
- Hilal Uyanik - Graduate Student, GW Ramsey SIF
- Trevor Haen - Recent Graduate, GW Quant, Phillips, Real Estate SIF
- Rhys Chambers - Undergraduate Student, Cornell WIN & MIPC
- 4:10 pm Industry Panel
- Prof. Christine Song, Portfolio Manager, New Century Advisors
- Ethan Baron, Client Portfolio Management Analyst, Goldman Sachs
- 5:00 pm Reception (6th floor lobby)

Host

and Moderator



Name: Rodney Lake

Work: GW School of Business

Alma Mater: The George Washington University, West Virginia Wesleyan College

Rodney Lake

Mr. Lake teaches graduate and undergraduate finance courses primarily associated with and developed by the GW Investment Institute. Students enrolled in these courses manage university endowment capital through the GW Investment Institute's student investment funds, consisting of multiple funds across different asset classes and with more than \$6.5 million of assets under management (AUM) as of March 2023.

Mr. Lake serves as the director of the GW Investment Institute and as vice dean for undergraduate programs. He served as a co-chair for the Department of Finance at GWSB for several years.

Prior to current appointments he worked as a senior investment officer in the GW Investment Office and a senior financial analyst in the Executive Vice President and Treasurer's Office at GW. Prior to joining GW, he was a financial analyst in portfolio management at a mortgage banking subsidiary of California Federal Bank (now Citi).

Mr. Lake graduated cum laude from West Virginia Wesleyan College with a Bachelor of Science degree in business administration. He received his MBA from George Washington University.

Opening

Remarks Speaker



Name: Anuj Mehrotra

Work: GW School of Business

Alma Mater: Georgia Institute of Technology, Virginia Tech, Birla Institute of Technology and Science

Anuj Mehrotra

Anuj Mehrotra, Ph.D. is the dean of the George Washington University School of Business (GWSB). Under Dean Mehrotra's leadership, GWSB has reimagined graduate business education through its modular and flexible offerings featuring industry driven certificates that help create customizable master's degrees. This innovative design allows the school to proactively respond to the shifting demands of business education. The School has also made changes to its undergraduate offerings by launching new B.S. degrees in Business Analytics, Information Systems, and Entrepreneurship as well as creating a business major for non-business students. GWSB has also invested in making its programs more accessible through investing in online education. Dean Mehrotra is credited with engaging the alumni and the business community with a focus on student success and lifelong learning through innovative programs such as the George Talks Business series that offers weekly moderated conversations with notable alumni and respected thought leaders in the business, government, and non-profit arenas and Communities of Practice that offer experiential learning for career readiness. During his tenure, GWSB has significantly improved in both national and global rankings and realized substantial growth in graduate student enrollment. Dean Mehrotra is a member of the Economic Club of Washington, D.C. and is on the board of Greater Washington Board of Trade.

Keynote

Speaker



Name: Aron Kershner

Work: Goldman Sachs

Alma Mater: The George Washington University School of Business

Grad Year: 2005

Aron Kershner

Aron Kershner is a senior portfolio manager in the Customized Beta Strategies (CBS) business within Goldman Sachs Asset Management Quantitative Investment Strategies. The CBS equity team develops rules-based and systematic investment strategies intended to solve client needs across customized separately managed accounts encompassing tax-managed, factor-based, environmentally, and socially responsible, as well as income-oriented strategies, among others. He specializes in working with high net worth, retail, and institutional clients to build customized equity solutions tailored to meet individual client objectives. Aron joined Goldman Sachs as an analyst in 2005 and was named managing director in 2019.

Aron serves as an advisor to the George Washington University Investment Institute.

Student Speaker



Name: Trevor Haen

Work: JP Morgan

Alma Mater: The George Washington
University School of Business

Grad Year: 2022

Trevor Haen

Trevor Haen is a graduate of the George Washington School of Business (GWSB) from Lisle, Illinois. He holds a B.S. in Finance with a minor in Economics. Prior to becoming a Teaching Assistant for the GW Investment Institute, he took the Applied Financial Securities Analysis: Real Estate, Applied Financial Securities Analysis, and Quantitative Investing courses. Additionally, he was a 2021-2022 GW Ramsey Scholar.

Previously, he worked as a US Equity Products Summer Analyst at JP Morgan Asset Management. He has also interned in private wealth management at Morgan Stanley and Seventy2 Capital. Following graduation, he plans to return to JP Morgan Asset Management in New York City. Through both his role at the GW Investment Institute and his post-graduation plans, he seeks to continue developing his passion for finance and investing.

Student Speaker



Name: Hilal Uyanik

Work: Deutsche Bank

Alma Mater: The George Washington University School of Business

Grad Year: 2023

Hilal Uyanik

Hilal Uyanik is a graduate student at the George Washington University School of Business from Long Island, NY. She is currently pursuing an MS in Management with a concentration in portfolio & investment management and holds a BS in Integrative Neuroscience from SUNY Binghamton University.

During her time as an analyst in the Applied Portfolio Management course, Hilal had the opportunity to focus on the Energy & Utilities sector in the GW Ramsey Student Investment Fund. Hilal previously became interested in the energy sector during her work with GW CIBER for the NASBITE International Market Entry Case Competition where Hilal and her team analyzed optimization within green chemical exports and eventually placed first place in the graduate division.

Prior to the Investment Institute, Hilal had the opportunity to work as a summer analyst in the FIC Sales & Trading division at Deutsche Bank and plans on returning full-time to implement her newfound knowledge she accumulated while working with the fund.

Student

Speaker



Name: Rhys Chambers

Work: School of Engineering and Applied Science

Alma Mater: The George Washington University - School of Engineering and Applied Science and School of Business

Grad Year: 2025

Rhys Chambers

Rhys is a sophomore from Telluride, Colorado pursuing a double major in computer science and international business. She is a self-starter and spent her high school career advocating for a youth center that would support at-risk teens in rural Southwestern Colorado. By her senior year, Rhys had secured \$1 million in funding and a space for the youth center to be constructed in Telluride's Town Park.

Rhys became interested in investing when she joined the Energy and Transportation sector of the GW Socially Responsible Investment Fund (GWSRIF) as an analyst during her first semester at GW. She is now the Portfolio Manager of the Energy and Transportation sector. She is grateful for the upperclassmen in GWSRIF who took the time to help her understand the daunting finance topics. GWSRIF provided Rhys with the tools to compete as an international semi-finalist in the McGill International Portfolio Challenge. Rhys is also the co-chair of GW Women in Computer Science, an organization that holds social and professional events that support women studying computer science. She recently began a position as a Learning Assistant for the School of Engineering's Introduction to Python course and has enjoyed the experience of being a member of the instructional team.

Panelist

Speaker



Name: Christine Song

Work: GW School of Business and New Century Advisors

Alma Mater: Cornell University

Christine Song

Ms. Song is a Portfolio Manager at New Century Advisors. Christine founded Songbird Asset Management, LLC, in January 2011, where she managed a U.S. SMid-Cap strategy. She developed her love for small company investing while in business school and followed her passion by working as a small-cap equity analyst on the Small Cap Value team at Chartwell Investment Partners located outside of Philadelphia. She then joined Daruma Capital Management as a small-cap equity analyst in New York City. Prior to business school, she worked at Morgan Stanley Investment Management.

She earned a B.A. in Government and M.B.A. from Cornell University in Ithaca, N.Y. She holds the Chartered Financial Analyst designation, is a member of the C.F.A. Institute and serves on the board of the [C.F.A. Society of Washington, D.C.](#), where she founded the Women's Investment Network (WIN). She was also the former President and current board member of the Washington Association of Money Managers ([WAMM](#)).

Panelist

Speaker



Name: Ethan Baron

Work: Goldman Sachs

Alma Mater: The George Washington University - School of Engineering and Applied Science and School of Business

Grad year: 2022

Ethan Baron

Ethan Baron is a client portfolio manager in the Customized Beta Strategies (CBS) business within Goldman Sachs Asset Management. Since joining the firm, Ethan has worked primarily with the direct indexing products on initiatives to improve performance tracking, automate marketing material generation, and create bespoke investment solutions that fit clients' individual investment objectives.

In May 2022, Ethan graduated from The George Washington University, earning a dual degree with a Bachelor of Science in Finance and a Bachelor of Science in Computer Science. During his time at The George Washington University, Ethan served as an Undergraduate Teaching Assistant with the GW Investment Institute and GW Department of Computer Science.

GW Investment Institute



Name: GW Investment Institute

Alma Mater: The George Washington University School of Business

Inception: 2005

About

With its combination of world-class instruction, industry outreach and networking, the GW Investment Institute is a global leader in applied research and investment education.

The GW Investment Institute is focused on education as well as research and development. The institute serves as a link to industry and industry professionals, and is a platform where our alumni and friends connect. We teach students how to invest and how to think about investing. Our lab is the Wellde Capital Markets Trading Room, where our students serve as our analysts and portfolio managers; they manage over \$6.5 million in university endowment funds. We teach at the undergraduate and graduate level, and cover topics such as equities, real estate, venture capital, and quantitative investing.

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