Speaker: George Bonne, PhD, PRM
Director of Quantitative Research,
Thomson Reuters

Title: Innovations in Quantitative Financial Modeling
from the StarMine Quant Group

Abstract:
Dr. Bonne will give an overview of some of the quantitative research conducted by the Thomson
Reuters StarMine Quant team. This will include StarMines famous SmartEstimate and how
they have used it to create robust quantitative equity alpha models. He will also discuss some of
their newer research into corporate credit risk modeling, which incorporates both traditional and
novel approaches, such as estimating default probabilities from unstructured textual documents,
and building new equity alpha models by examining what the “SmartMoney” is doing, where
SmartMoney is defined in various ways.

These models create valuable insights from large and diverse sets of Thomson Reuters raw
content databases and are used by investment and risk managers all over the world.

NOTE: The Quant group at Thomson Reuters is actively hiring for various positions, both
internship and full-time. A presentation and discussion of the opportunities will take place from
3:45 to 4:15pm, before the Financial Math seminar takes place at 4:30pm.

About this Speaker: George Bonne, PhD, PRM, is Director of Quantitative Research at
Thomson Reuters StarMine where one of his primary research areas is leading a team to create
an innovative credit risk model that incorporates equity and CDS price information, financial
ratio analysis, and text mining. Prior to that he was a Senior Quantitative Research Analyst
at StarMine where he helped create sophisticated equity selection factors involving valuation,
revisions and momentum. He came to StarMine from KLA-Tencor and Applied Materials,
where he analyzed large complex data sets to develop mathematical models of the performance
of semiconductor equipment. George holds a Ph.D. and M.S. in Physical Chemistry from
Harvard University, a B.S. in Chemistry from UC Irvine, and a certificate in Data Mining from
Stanford University.