

29 Jan Fireside Chat on Quant Finance and AI

Parley Yang

This version: 10th Jan 2026

Version

Global Version

Internal Version

Parley Yang Version

1 Flow of the day

- Dinner 530-630
- Mustafa's introduction 630-635 (inclusive of potential delays to start)
- Parley's introductory talk 635-650
- Main Fireside Questions 650-720
- Additional Q&A from audience (approximately 3)

2 Mustafa's introduction

Note: this is provided by him on the 2nd Jan

Good evening everyone and thank you for joining us tonight.

Some disclaimers before we begin. Apart from our publicity team, please refrain from taking pictures or videos during the chat. This lecture is not a product of JPMorgan Chase or its affiliates. Neither JPMorgan Chase nor any of its affiliates makes any explicit or implied representation or warranty and none of them accept any liability in connection with Parley Yang's research, including, without limitation, with respect to the completeness, accuracy, or reliability of the information contained herein and the potential legal, compliance, tax, or accounting effects thereof. Parley Yang's lecture is not intended as investment research or investment advice, or as a recommendation, offer, or solicitation for the purchase or sale of any security, financial instrument, financial product or service, or to be used in any way for evaluating the merits of participating in any transaction. In addition, Parley wishes to clarify that he has recently left J.P. Morgan Chase London and has a standing non-solicitation arrangement with JPMorgan Chase until May 2026.

Without further ado, it is my pleasure to welcome our speaker, Parley Yang.

Parley is a PhD candidate at the Cantab Capital Institute for the Mathematics of Information at the Faculty of Mathematics in the University of Cambridge, alongside his recent role as a quant at J.P. Morgan, where he worked in Systematic Equity Derivatives. Before his current job at J.P. Morgan, he taught ST456 Deep Learning at the London School of Economics just next door, where he received one of the highest teaching merits at LSE. He brings unique perspectives shaped by competitive environments such as hacking and poker.

This evening, we'll be discussing his journey into finance, what the quant role looks like in practice and how advances in AI are shaping the field. Please join me in giving our guest a warm welcome (pause for applause).

3 Parley's Introduction - outline and some notes

3.1 Introduction / Outline

Embargoed

3.2 OP Basics

Embargoed

3.3 Embargoed

Embargoed

3.4 Future

Embargoed

4 Main Fireside Questions

Embargoed