



Joseph Mezrich

Head of Quantitative Investment Strategy
Nomura

Joe Mezrich has been a quantitative strategist/analyst on Wall Street for over thirty years. He is currently Managing Director, Head of Quantitative Equity Strategy, at Nomura. Before that he was Managing Director, Head of US Quantitative & Derivatives Research at UBS. And before that he was Head of Quantitative Strategies/Quantitative Strategist at Morgan Stanley, where he was also a member of Morgan's Macro Strategy team. Prior to Morgan Stanley he was deputy head of the Equity Portfolio Analytics group at Salomon Brothers. Joe received the Ph.D. in Mathematical Psychology and MA in Statistics from the University of Michigan and received the EE and the SM degrees in Electrical Engineering from the Massachusetts Institute of Technology. He is often cited in the media. His work was the first published application of machine learning to finance, and his more recent work on machine learning and factor investing was behind the seeding of the first factor ETFs.