



Barcelona, 3rd May 2018

# Workgroup



- **President**
  - Enrique Lizaso
- **Members**
  - Román Orús, Johannes Guttenberg Universität
  - Sam Mugel, The Quantum Revolution Fund
  - Andrea Cadarso, BBVA
  - David Marcos, UBS
  - Miquel Masoliver, GVC Gaesco
  - Felipe López, IZERTIS
  - Celso Álvarez, *frm* CaixaBank
- **Candidates**
  - William Hurley, Strangeworks

# Workgroup



## Goal

To disseminate, publicize and serve as a meeting point for the use of the possibilities of Quantum Computing in Quantitative Finance - Financial Optimization, Risk Simulation, Artificial Intelligence applied to the design and monitoring of products and market strategies.

## Projects

1. To disseminate the status and possibilities of the application of Quantum Computing in Quantitative Finance through the regular publication of articles and news in different media.
2. To establish international cooperation agreements with Entities and Institutions interested in the application of Quantum Computing to Finance.
3. To add Institutional Members working in the area of Finance, and with potential interest in the goals of this commission to the Q4Q Workgroup.
4. At a technical level, to help develop some Quantum Computing algorithm applicable to Finance in any of the available open systems, as a way of attracting talent and give publicity to the Works of the workgroup.

# Workgroup



## **Actions, 2018**

1. To publish at least four papers regarding this field, in different media, of which at least one will be in an indexed journal, and at least three in impacting media
2. To close an international cooperation agreement with a manufacturer of Quantum Computers.
3. To incorporate two Institutional Members with potential interest in the objectives of the commission to the Q4Q Workgroup, which develop their business work in the area of Finance (Banks, Fund Managers, etc.).
4. To begin to develop a Quantum Computing algorithm applicable to Finance (intend. Monte Carlo), as a means of attracting talent and giving publicity.

## **Challenges**

1. To turn the Workgroup into an International meeting point and reference in the application of Quantum Computing to Finance.
2. To ensure that the members of the Workgroup have first-hand access to the latest developments in Quantum Computing in the area of Finance
3. To turn the Commission into a meeting point for talents in Quantum Computing and Finance, to further develop the possibilities and benefit the members of the Workgroup.