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Eric Benhamou, Ph.D.  
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A graduate of École Polytechnique and ENSAE Paris, Éric Benhamou holds three doctorates—in Economics (London School of Economics), Mathematics (Université Paris-Est École des Ponts et Chaussées) and Computer Science (Paris-Dauphine). He began his career at Goldman Sachs in quantitative finance, then headed Natixis’s quantitative research team, developing advanced derivatives-pricing models. In 2007, he co-founded Pricing Partners, a fintech pioneer in independent OTC derivatives valuation, and lately in 2020 co-created AI for Alpha, where he oversees R&D, building “decoding” algorithms that replicate hedge-fund and private-equity strategies in transparent, liquid formats.

At Paris-Dauphine, he teaches machine learning, deep reinforcement learning, and quantitative finance. His research focuses on AI-driven portfolio allocation in non-stationary markets, replication of illiquid investment strategies, and sentiment-based signal extraction for trading and risk management. Prof. Benhamou has authored over 100 papers in leading journals and conferences, spoken at major industry forums (including the MathFinance Conference, ECML PKDD, and many leading ML conferences), and serves on editorial boards for several machine-learning-in-finance venues. He is currently ranked 4th among more than 30,000 authors on SSRN by download volume.

Concerning the talk

[**PEARL: Private Equity Accessibility Reimagined with Liquidity**](https://www.zmeeting.org/MemberPaper/paperShow/id/22701.html)

Abstract:

In this work, we introduce PEARL (Private Equity Accessibility Reimagined with Liquidity), an AI-powered framework designed to replicate and decode private equity funds using liquid, cost-effective assets. Relying on previous research methods such as Erik Stafford’s single stock selection (Stafford) and Thomson Reuters - Refinitiv’s sector approach (TR), our approach incorporates an additional asymmetry to capture the reduced volatility and better performance of private equity funds resulting from sale timing, leverage, and stock improvements through management changes. As a result, our model exhibits a strong correlation with well-established liquid benchmarks such as Stafford and TR, as well as listed private equity firms (Listed PE), while enhancing performance to better align with renowned quarterly private equity benchmarks like Cambridge Associates, Preqin, and Bloomberg Private Equity Fund indices. Empirical findings validate that our two-step approach—decoding liquid daily private equity proxies with a degree of negative return asymmetry—outperforms the initial daily proxies and yields performance more consistent with quarterly private equity benchmarks