8:00-8:30 am: Registration and Breakfast

8:30-8:45 am: Welcome and Introductory Remarks

Sandra Thompson, Director, Federal Housing Finance Agency (FHFA)

Chris Bosland, Acting Deputy Director, Division of Enterprise Regulation (DER), FHFA

Mike Lee, Associate Director, Division of Enterprise Regulation, FHFA

8:45-9:15 am: Keynote Speaker: Andrew Davidson, Andrew Davidson Company (ADCO)

9:15-10:15 am: Panel Discussion: Recent Regulatory Development in Model Risk Management

Moderator: Mike Lee, Associate Director, FHFA, Division of Enterprise Regulation (DER)

• Kirsten Landeryou, Senior Associate Director, FHFA, Division of Federal Home Loan Bank Regulation

David Palmer, Senior Supervisory Financial Analyst, Federal Reserve Board of Governors

Chul Park, Assistant Director, Securities and Exchange Commission, Division of Trading and Markets

Jitendra Rathod, Senior Quantitative Risk Specialist, Federal Deposit Insurance Corporation

Jeremiah Richey, Lead Modeling Expert, Office of Comptroller of the Currency.

10:15-10:30 am: Coffee Break

10:30-11:30 am: Panel Discussion: Modeling and Model Risk Activities at FHFA

Moderator: Tim Heller, Supervisory Risk Analyst, FHFA, DER

Bryan Goudie, Supervisory Financial Analyst, FHFA, Division of Housing, Mission, and Goals (DHMG)

Charles Hu, Supervisory Financial Analyst, FHFA, Division of Housing, Mission, and Goals (DHMG)

• Stefan Szilagyi, Supervisory Economist, FHFA, Division of Federal Home Loan Bank Regulation (DBR)

• Geoff Newton, Supervisory Examiner, FHFA, DER

11:30-12:30 pm: Presentations: Modeling and Model Risk at the Enterprises

Mark An, Vice President, Enterprise Modeling, Fannie Mae

• Srikanth Ranganathan, Vice President, Enterprise Model Risk, Freddie Mac

12:30-1:30 pm: Lunch Break

1:30-2:30 pm: Panel Discussion: Recent Developments in Modeling at the Federal Home Loan Banks

Moderator: Kirsten Landeryou, Senior Associate Director, FHFA, DBR

• Ervin Zhao, Director, Federal Home Loan Bank (FHLB) of New York

• Mike Roginsky, Model Risk Officer, FHLB of San Francisco

Amy Shi, Senior Director, FHLB Chicago

Riten Dixit, Vice President, FHLB Cincinnati

2:30-2:45 pm: Coffee Break

2:45-3:45 pm: Panel Discussion: Industry Trends in Model Development and Implementation

Moderator: Paul Priest, Associate Director, FHFA, DER

Olga Harris, Principal, PwC

Divas Sanwal, Managing Director, RiskSpan

Josh Goldberg, Director, Summit Consulting

Dapeng Hu, Managing Director, BlackRock

3:45-4:00 pm: Day 1 Wrap-up

8:00-8:30 a.m.: Registration and Breakfast

8:30-8:45 a.m.: Welcome and Introductory Remarks

Mike Lee, Associate Director, FHFA

8:45-9:30 a.m.: Presentation: Education for Advanced Modeling (Dan Keating (University of Rochester))

9:30-10:30 a.m.: Panel Discussion: Model Risk at HUD

Moderator: Dan Levy, Supervisory Examiner, FHFA, DER

Vinay Singh, Chief Financial Officer, Chief Al Officer, Department of Housing and Urban Development (HUD)

Mingchao Chen, Director, Ginnie Mae

Menelik Geremew, Financial Economist, Office of Risk Management, Office of Housing (HUD)

10:30-10:45 a.m.: Coffee Break

10:45-11:45 a.m.: Panel Discussion: Considerations in Developing Model Platforms

Moderator: Paul Priest, Associate Director, FHFA, DER

Asim Qureshi, Federal Lead (AI), AWS

• Chris Brophy, Principal Consultant – Risk Advisory, SAS

Rishi Ranjan, Head of Data and Al, Common Securitization Solutions

11:45-12:30 p.m.: Discussion: Model Considerations at Large Banks

Christophe Rougeaux, Head of Non-Retail Model Validation, TD Bank Group

• Kiran Yalavarthy, Head of Enterprise Model Risk Management, Wells Fargo

12:30-1:30 p.m.: Lunch Break

1:30-2:30 p.m.: Panel Discussion: Model Risk Management of Multifamily Models

Moderator: Dan Levy, Supervisory Examiner, FHFA, DER

Gauhar Turmuhambetova, Managing Director, BlackRock

Seth Laughlin, Managing Director, Green Street

Luis Mejia, Supervisory Risk Analyst, FHFA, DHMG

Kulwant Sharma, Senior Risk Analyst, FHFA, DER

2:30-2:45 p.m.: Coffee Break

2:45-3:45 p.m.: Open Question and Answer Period

3:45-4:00 p.m.: Conference Wrap-Up