

**2024 FHFA Model Risk Conference, October 21 and 22, Constitution Center, Conference Rooms A/B/C, 8:00 am to 4:00 pm.**

**Day 1:**

**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**

**Day 2:**

- 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 AI Officer, Department of Housing and Urban Development (HUD)
  - Mingchao Chen, Director, Ginnie Mae
  - Menelik Geremew, Financial Economist, Office of Risk Management, 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 AI, 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**