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AXYON.AI

Seminar

Machine Learning Applications in Trading and Portfolio Management

Room P 0.4 (Building MO-25)
Engeneering Department ‘Enzo Ferrari’ - Via Vivarelli 10, 41125 Modena

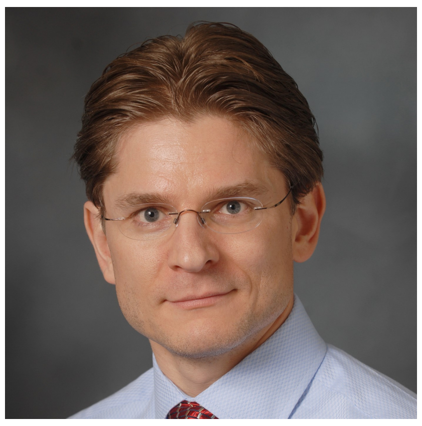
Tuesday, June 7th 2022 - 3:00 p.m.

ABSTRACT:

Over the course of the talk, an overview of some of the most recent Machine Learning applications in trading and portfolio management will be illustrated, including regime detection and risk on / risk off, extracting alpha from the limit order book with deep learning, and Bayesian techniques in portfolio construction. Subsequently, the subject of Machine Learning applications in finance will be addressed, discussing at which point the research in this field is at the present moment, and in which direction it is auspicable for it to go. Relevant questions on this topic will be examined: how are use cases and problems in financial Machine Learning different from other industries, what challenges are businesses and researchers encountering, and, overall, what is the future of AI/ML in finance.

The seminar is organized with the support of Axyon AI, a fintech company with a mission to bring AI and deep learning solutions for portfolio management and trading.

To attend the seminar online, register here



Petter Kolm is Clinical Full Professor and Director of the M.S. in Mathematics in Finance Program at the Courant Institute of Mathematical Sciences, New York University. In this role he interacts with major financial institutions such as investment banks, financial service providers, insurance companies and hedge funds. He was awarded “Quant of the Year” in 2021 by Portfolio Management Research (PMR) and Journal of Portfolio Management (JPM) for his contributions to the field of quantitative portfolio theory.

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