Dipartimento di Fisica e Sezione INFN di Torino

PHYSICS COLLOQUIUM

Friday 23 June 2017, 14:30, Aula Magna

Stefano Actis (IdeaLab-Research)

Quantitative trading with futures and machine learning

Hedge funds employing quantitative methods represent a $1000b industry. Nowadays, machine learning methods are becoming increasingly popular among traders for dealing with more and better data. This talk will focus on algorithmic trading with futures contracts, addressing the challenge of applying machine learning methods to financial data. Developing a trading system can be view as tackling a supervised learning problem, and we will discuss one concrete example which compares the performance of different algorithms.