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Evaluation of Machine Learning in Finance

Ze Yu Zhong

Friday 26th April, 2019

Problems in Empirical Finance

What is Machine Learning?

Model Specification

Simulation

- Real World Observations

- Simulation Design

Real Data

Results

Questions and Answers

Problems in Empirical Finance

Large collection of potential factors - curse of dimensionality

Time series

What is Machine Learning?

Statistical/Machine Learning refers to a vast set of tools for understanding data

Building statistical models for predicting outputs based on inputs

Why apply Machine Learning in Finance?

content...

Real World Observations

content...

Simulation Design

content...

Data Source

content...

Results

content...

Questions and Answers

content...