

This module is dedicated to Machine Learning techniques used in Algorithmic Trading. This will take you through the concepts of Machine learning and the application in trading.

The learning objectives are:

- Familiarize students with key terminologies used in Machine learning
- Use linear regression to understand the machine learning methodologies Introduce the usage of scikit-learn
- Familiarize students with the classification problem
- Introduce various metrics which can help in evaluating the performance of models Introduce regularization techniques which helps in generalization
- Introduce a variety of alternate models which could be used depending on the student's requirements
- Introduce the concept of ensembling in machine learning
- Use sci-kit learn to demonstrate the ideas learned throughout the lecture