

QUANTwo

Subtitle

FYS5419 – Quantum Computing and Quantum Machine Learning

Project 2

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github.com/egil110/fys5419

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Abstract

Financial markets exhibit pronounced non-stationarities driven by structural breaks, macroeconomic shocks, and evolving investor behavior. This project investigates the use of machine learning methods for identifying and modeling regime changes in financial time series. We consider supervised and unsupervised approaches to regime detection, including clustering-based methods and probabilistic state models, and evaluate their ability to capture shifts in volatility, return dynamics, and cross-asset dependencies. Model performance is assessed using historical market data under realistic out-of-sample settings. The results highlight both the potential and limitations of machine-learning-based regime modeling in quantitative finance, with implications for risk management, portfolio allocation, and adaptive trading strategies.

1 Introduction

This is an intro lorem ipsum with a reference Hastie et al. (2009) and such (Hastie et al. 2009).

2 Methods

This is the methods section, lorem ipsum

3 Results

These are the results

4 Conclusion

References

- Hastie, T., R.Tibshirani, and J.Friedman (2009). *The Elements of Statistical Learning: Data Mining, Inference, and Prediction, Second Edition. Springer Series in Statistics.* New York: Springer, pp. 389–414. URL: <https://link.springer.com/book/10.1007%5C2F978-0-387-84858-7>.

5 Appendix