

Doin' Some Quant Stuff

Subtitle

FYS5419 – Quantum Computing and Quantum Machine Learning

Project 1

Egil Furnes
Student ID: 693784
github.com/egil10/fys5419

University of Oslo
Department of Physics
February 4, 2026

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

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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%5C%2F978-0-387-84858-7>.

5 Appendix