

# Big Data in Finance

## Group Project

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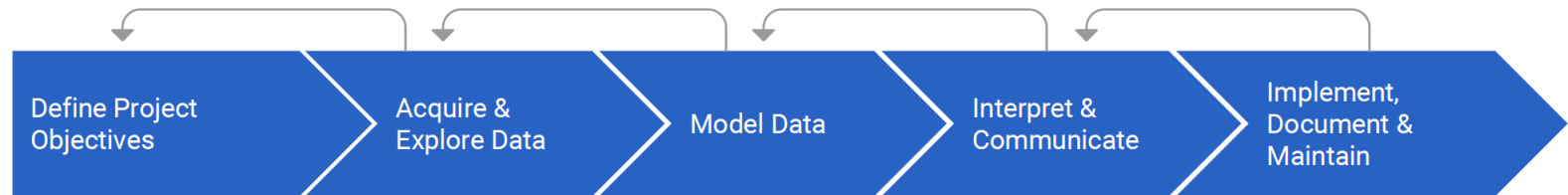
# Big Data in Finance : Group project

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- Group members : 3-4
- Timeline
  - Group Members – 30<sup>th</sup> October
  - Project Description – 6<sup>th</sup> November
  - Project presentation / Final delivery – 7<sup>th</sup> December
- Big Data projects general overview – Slide 3
- If you choose a investment related project please consider generally slide 4

# Big Data in Finance in Finance – Group Project – General Overview

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## 1. Define Project Objectives

- ☐ Specify business problem
- ☐ Acquire subject matter expertise
- ☐ Define unit of analysis and prediction target
- ☐ Prioritize modeling criteria
- ☐ Consider risks and success criteria
- ☐ Decide whether to continue

## 2. Acquire & Explore Data

- ☐ Find appropriate data
- ☐ Merge data into single table
- ☐ Conduct exploratory data analysis
- ☐ Find and remove any target leakage
- ☐ Feature engineering

## 3. Model Data

- ☐ Variable selection
- ☐ Build candidate models
- ☐ Model validation and selection

## 4. Interpret & Communicate

- ☐ Interpret model
- ☐ Communicate model insights

## 5. Implement, Document & Maintain

- ☐ Set up batch or API prediction system
- ☐ Document modeling process for reproducibility
- ☐ Create model monitoring and maintenance plan



# Modern Financial Engineering

