

EXAMEN DE GRADO

DOCTORADO EN INGENIERÍA INFORMÁTICA

Alumno: Pablo Arce Adócar, Rol USM 2173001-7
 Fecha: Viernes 15/Dic/2017
 Hora inicio: 13:40
 Hora término: 15:10

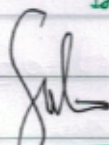
Comisión:
 Dr. Luis Salinas — Director de tesis, UTFSM
 Dr. Werner Kristjansson — Co-director de tesis, UTFSM
 Dr. Marcelo Mendoza, UTFSM
 Dr. Claudio Torres, UTFSM
 Dr. Wilfredo Palma, PUC-Chile
 Dr. Christian de Peretti, École Central de Lyon
 Dr. Hersh Astudillo, Presidente, UTFSM

Tema: "Online learning methods for Financial Time Series"

Desarrollo:
 High-frequency Trading
 Financial Time Series
 Machine Learning Methods
 Fast & adaptive cointegration-based model
 Online vector error correction model
 Conclusions

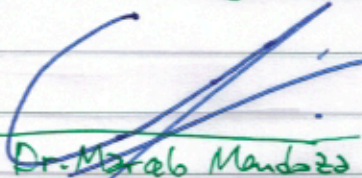
Observations: Excellent, confident presentation & answers.


Evaluación: Trabajo escrito: 100
 Defensa tesis: 100 } Nota final: 100

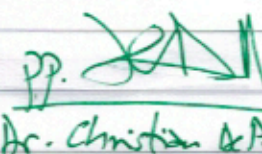

 Dr. Luis Salinas

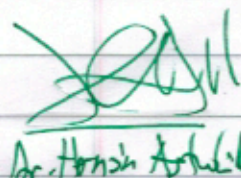
pp. 
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