

**The Swedish House of Finance (SHoF)** offers within its Doctoral Course Program in Finance a mini course in

## Machine Learning for Finance

with Isaiah Hull,  
Finance Department, BI Norwegian Business School,  
and CogniFrame, Inc.

Schedule (provisional): Classes will be held in Sharpe on the following days:

<u>Date</u>	<u>Time</u>	<u>Topic</u>
October 25	10 – 12 & 13-15	Introduction to Machine Learning for Finance
November 1	10 – 12 & 13-15	Deep Learning: Introduction and Financial Applications
November 8	10 – 12 & 13-15	Bagging, Boosting, and Tree-Based Models
November 15	10 – 12 & 13-15	Clustering, Dimensionality Reduction, and Anomaly Detection
November 22	10 – 12 & 13-15	Regularized Regression and Double Machine Learning
November 29	10 – 12 & 13-15	Text Data, Image Data, and Foundation Models
December 6	10 – 12 & 13-15	Time Series Forecasting with Machine Learning Models
December 13	10 – 12 & 13-15	Reinforcement Learning and Generative Models

The December 13 lecture will either be delivered online or rescheduled. The remaining lectures are subject to minor changes in the material covered.

Location: Room Sharpe.

Examination:

- Students must complete a take-home exam, which will be released on November 29 and is due on December 13.
- To pass the course, a student will need to receive a 50% on the take-home exam.

### Registration

Please register in advance with the program administrator Jenny Wahlberg Andersson, Department of Finance, Stockholm School of Economics, Drottninggatan 98, 111 60 Stockholm,  
e-mail: [jenny.wahlberg.andersson@hhs.se](mailto:jenny.wahlberg.andersson@hhs.se)