



人工智慧在金融領域的應用

顧家祈

hiHedge 創辦人



IBM's Watson Is Key to a New Artificial Intelligence-Powered ETF

By **Sarah Ponczek**

2017年10月18日 上午3:00 [GMT+8]

AIEQ

- 運用IBM的華生 (Watson) 超級運算技術來建立股票組合，分析龐大資料
- 2017/10/23 00:21
AI操盤手發威，打敗美大盤

Quantitative Trading

WORLDQUANT®



Yanqi Capital
言起投资



TWO SIGMA

群眾外包量化交易

Crowd-sourcing

找尋金主募集資金，並在社群中找尋出眾的策略、開發者，共同經營避險基金





Quantopian



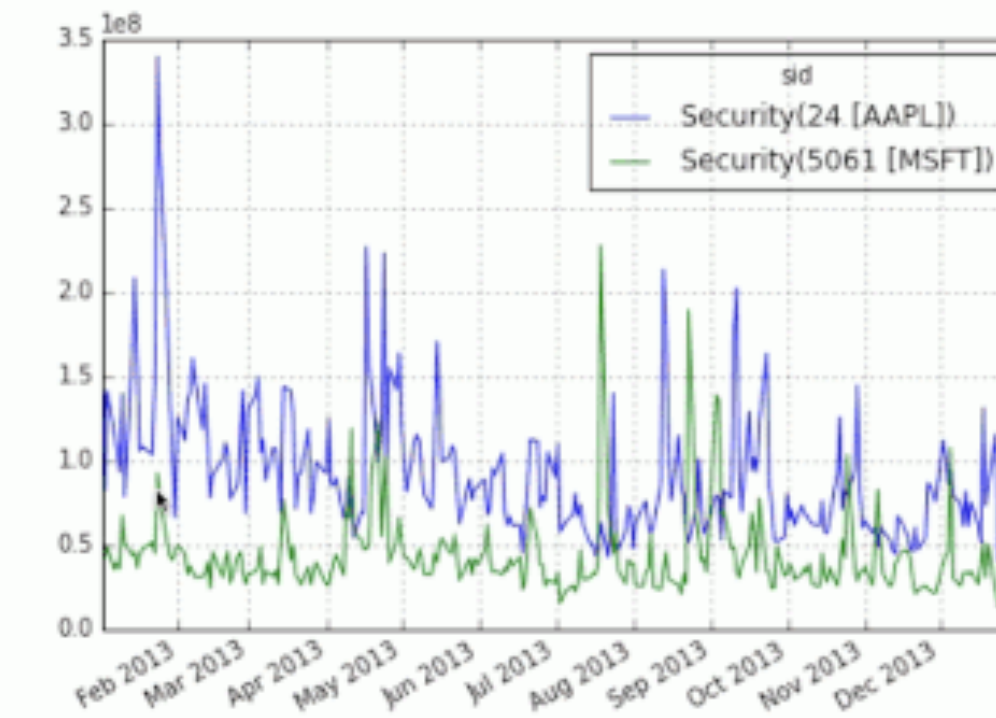
NUMERAI



Quantopian

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```
In [8]: daily_vol = get_pricing(  
        ('AAPL', 'MSFT'),  
        start_date='2013-01-01',  
        end_date = '2013-12-31',  
        fields='volume',  
        ).plot(x_compat=True, figsize=(7, 5))
```



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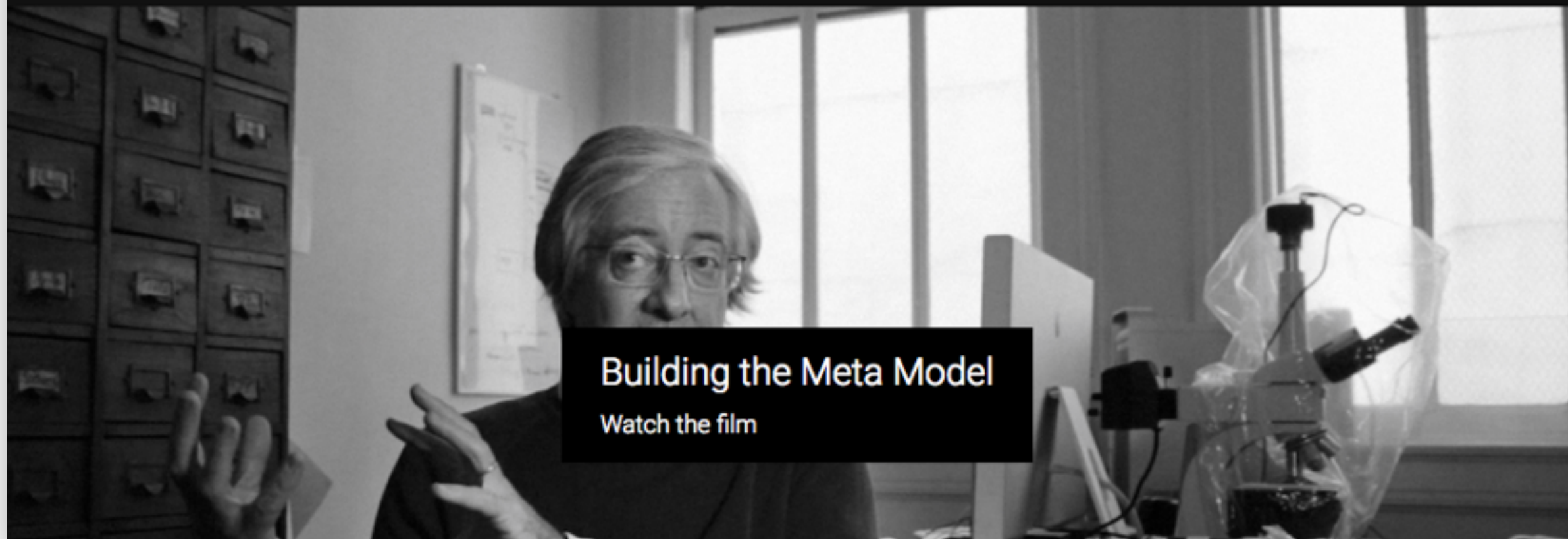
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NUMERAI

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Learn more in [Encrypted Data for Efficient Markets](#)



Building the Meta Model

Watch the film



NUMERAI



Philip Monk
Oct 31 · 3 min read

Getting Started with Numerai's New Tournament API

Update: Now that API tokens have been released, the authentication flow has changed. This post has been edited to reflect the new way.

Today, Numerai released a new API to interact with our tournament. For more about...

[Read more...](#)



Numerai

A new kind of hedge fund for data scientists.

[More information](#)

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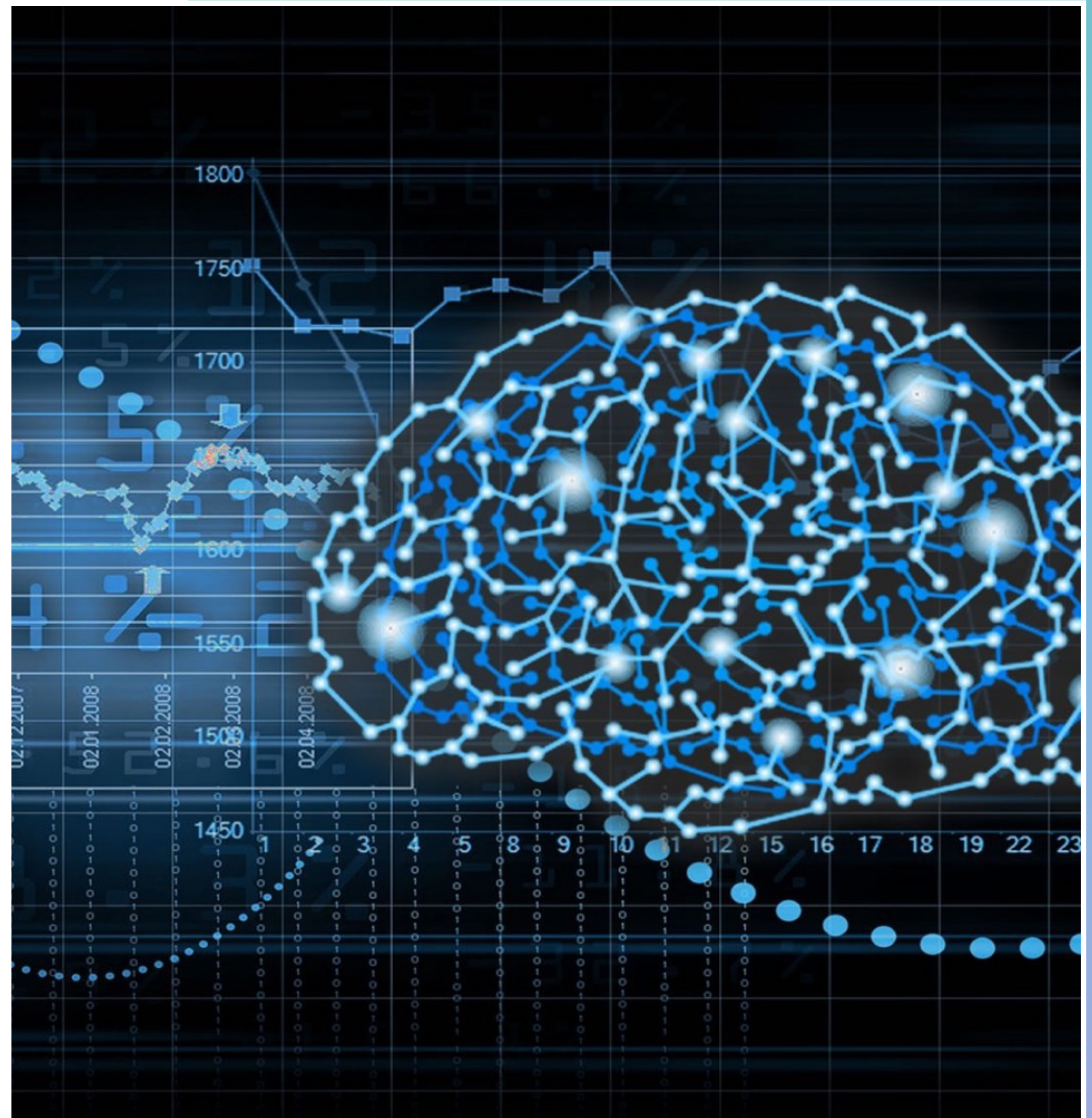
ELSEWHERE



AI 交易

AI Trading

讓AI來幫人類生成交易策略，並且使之能夠自行修正策略，因應市場變動



量化交易 Quantitative Trading



公開或付費資料數據



專家分析資料生成策略

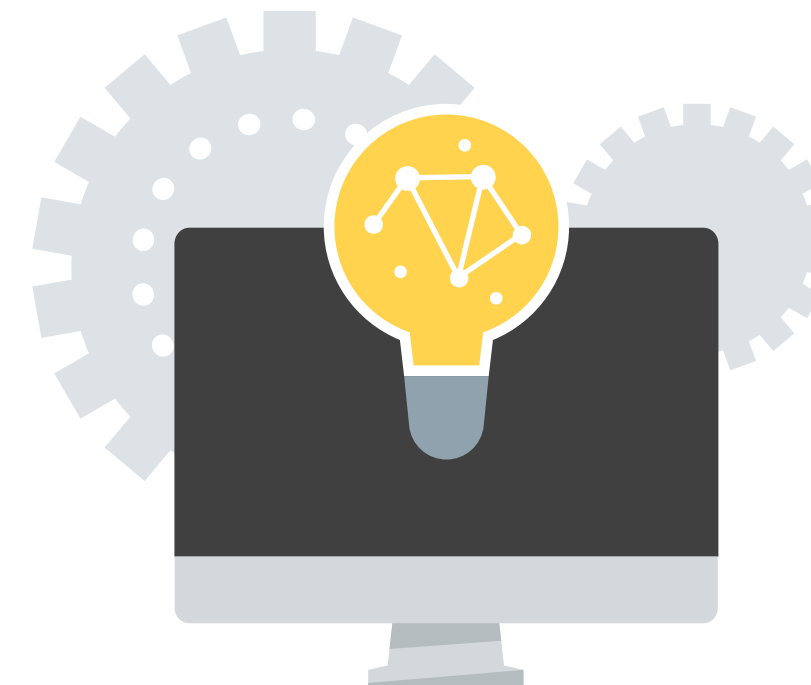


量化交易策略

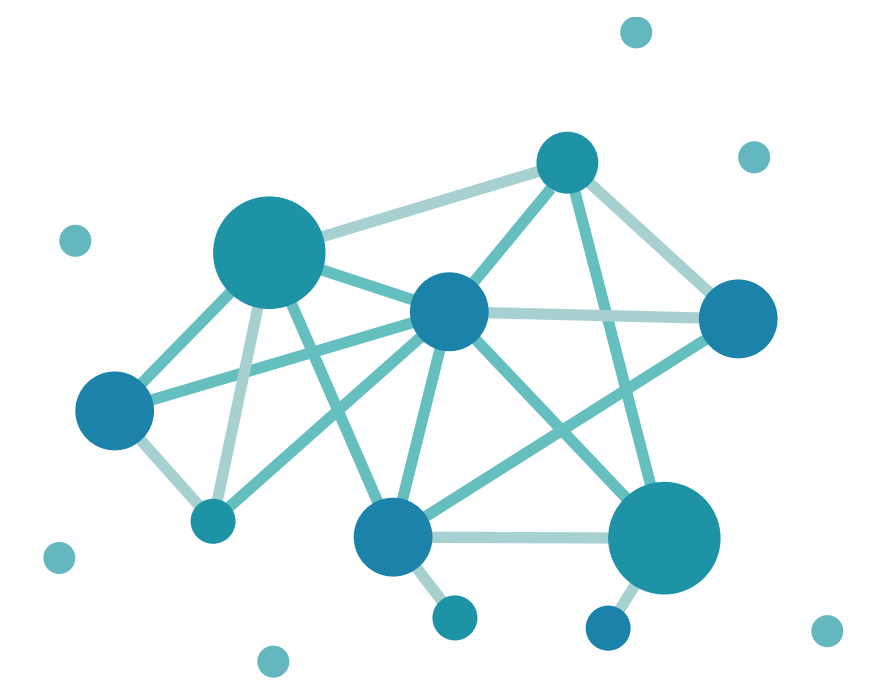
AI 交易 AI Trading



公開或付費資料數據



AI分析資料生成策略



AI交易策略

量化交易 (Quantitative Trading)

透過歷史資料辨識趨勢

需人為修正模型

比速度

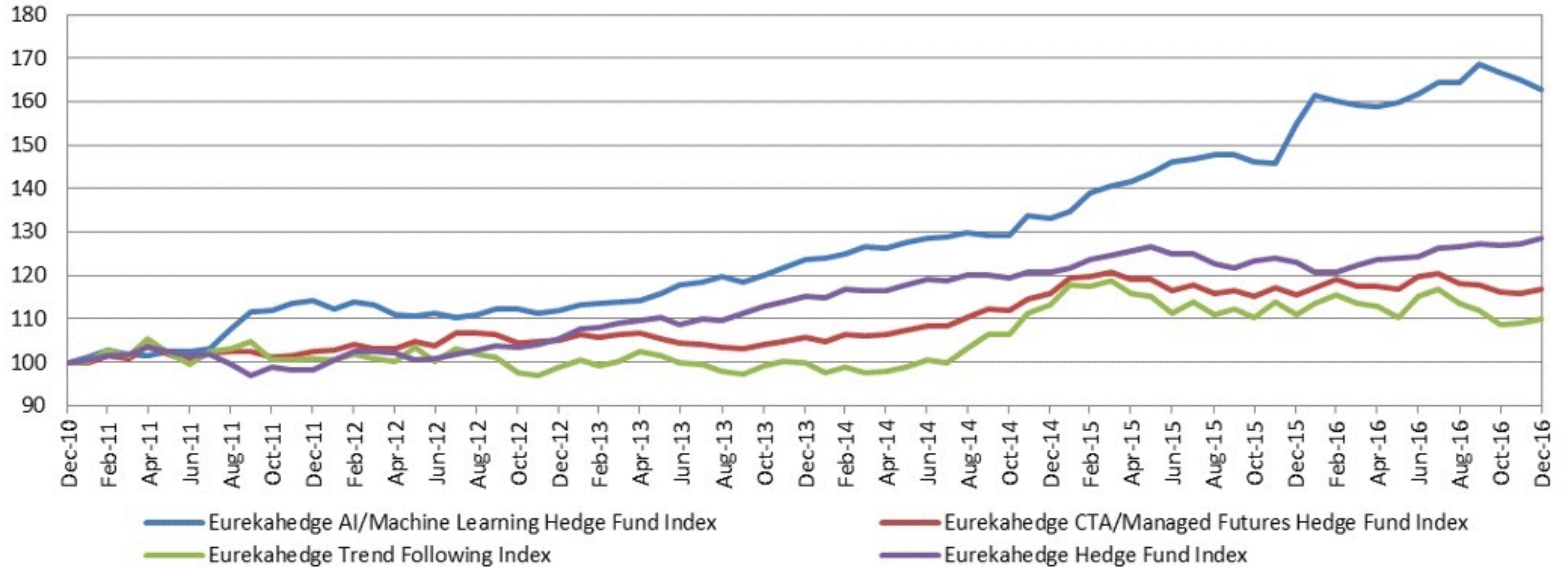
AI 交易 (AI Trading)

於實際交易中預測與適應趨勢

能自行修正模型

比運算能力的細緻度

AI / 機器學習對沖基金 vs. 量化交易、傳統對沖基金指數比較表

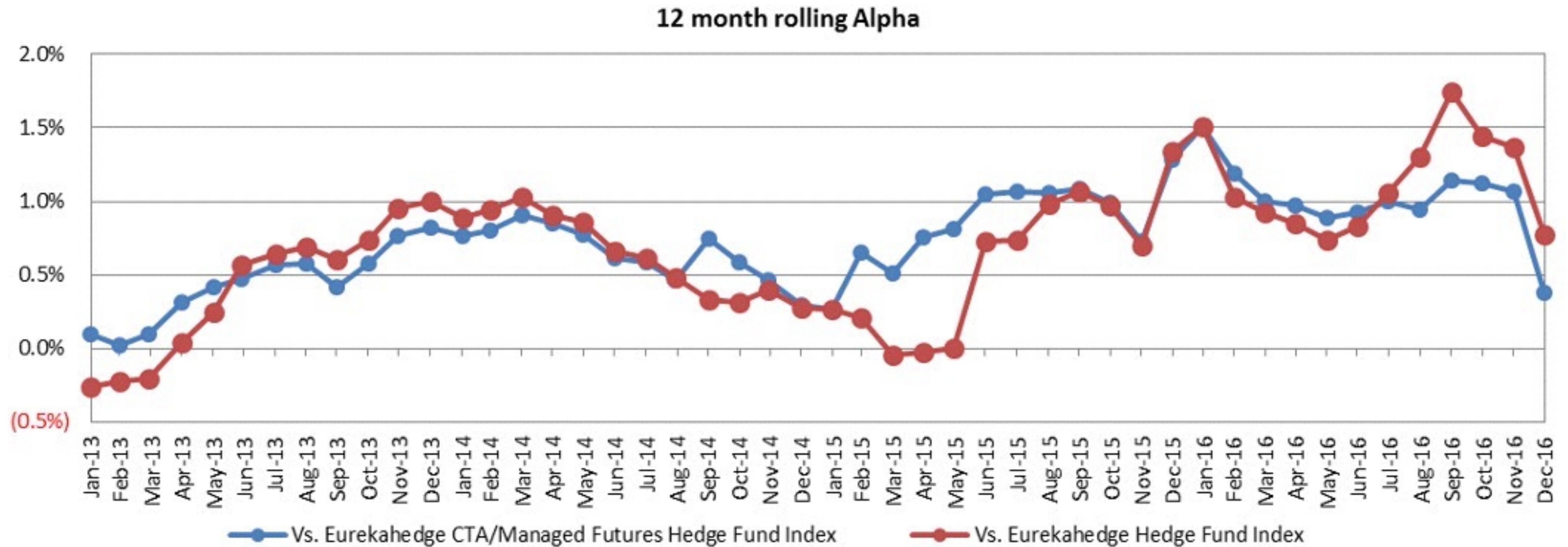


Source: Eureka hedge

AI / 機器學習對沖基金 v.s. 傳統對沖基金，於風險事件中的報酬率比較表

Date	Event	AI Hedge Funds	Eurekahedge CTA/Managed Futures Hedge Fund Index	Eurekahedge Trend Following Hedge Fund Index	Eurekahedge Hedge Fund Index
Nov 16	Trump Win	(0.94%)	(0.18%)	0.38%	0.31%
Jun 16	Brexit	1.29%	2.32%	4.18%	0.32%
Feb 16	Oil Price Dip/China growth concerns	(0.86%)	1.71%	1.92%	0.00%
Jan 16	Oil Price Dip/China growth concerns	4.33%	1.33%	2.42%	(1.74%)
Aug 15	China Equity Crash	0.72%	(1.72%)	(2.54%)	(1.92%)
Jul 15	China Equity Crash	0.43%	0.97%	(2.25%)	(0.06%)
Jun 15	Greek referendum	1.84%	(2.00%)	(3.28%)	(1.14%)
Jan 15	Swiss Franc De-pegging	1.30%	3.23%	3.87%	0.78%
Sep 14	Oil Price Dip	(0.57%)	1.98	3.33	(0.22%)

AI / 機器學習對沖基金 v.s. 傳統對沖基金，過去十二個月以來的超額報酬比較表



Source: Eureka hedge

 CEREBELLUM CAPITAL AIDYIA **TMESIS**
Capital Management**Rebellion**
RESEARCH

Problems to Solve



人才缺乏



避免過度擬合
(overfitting)



策略、技術、工具的
難以判定

AIEQ : US NYSE

As of 11/06/2017



hiHedge

Q & A

顧家祈

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