CFRM 521 A: Machine Learning For Finance

Meeting Time: MW 12:00pm - 1:50pm

Location: CDH 101

SLN: 23421

Joint Sections: 2017, autumn, CFRM, 521, B

Instructor: Aleksandr Aravkin

Catalog Description:
Introduces the fundamentals of machine learning techniques with applications to finance. Focuses on assessing, organizing, and analyzing financial data, and learning the analytical tools and numerical schemes in machine learning to perform statistical analysis on financial data. Develop practical financial tools such as trading rules and risk indicators. Prerequisite: CFRM 502 or equivalent, which may be taken concurrently; programming skills in R or MATLAB.

Credits: 4.0

Status: Active

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