Meeting Time: MW 12:00pm - 1:50pm
Location: CDH 101
SLN: 23678
Joint Sections: 2017, autumn, CFRM, 521, A
Instructor: Aleksandr Aravkin
View profile
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
Last updated: January 10, 2018 - 9:10pm

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