HOUSE OF FINANCE DAYS 2018

DAUPHINE UNIVERSITÉ PARIS | PSL

Machine Learning In Finance

MARDI 20 MARS

9H - 15H30

SALLE A709

WORKSHOP organised by the Masters:

- Ingénierie Statistique et Financière
- Actuariat
- Mathématiques de l'Assurance de l'Économie et de la Finance

#HoFDays2018

Programme

9.00 - 9.45 — Machine Learning and high frequencies Time series
Emmanuel BACRY, Polytechnique and Paris Dauphine

9.45 - 10.30 — Machine Learning and Natural Language Processing applied to credit risk management
Adrien BALP, Société Générale
Jean-Baptiste JANVIER, Société Générale

10.30 - 11.15 — Machine Learning for recommendations to CIB clients
Laurent CARLIER, BNP Paribas

11.15 - 12.00 — FX implied volatility surface clustering
Timothée CONSIGNY, H2O Asset Management

Inscription sur housefinance.dauphine.fr

12.00 -13.00 — Buffet

13.00 -13.45 — Optimal placement in an order book: Learning or Controlling
Charles Albert LEHALLE, Capital Fund Management

13.45 - 14.30 — Towards practical Bayesian approaches for deep learning in finance
Ben CALDERHEAD, Boussard & Gavaudan and Imperial College
Théophile GRIVEAU-BILLION, Boussard & Gavaudan and Imperial College
Yann AÏT-MOKHTAR, Boussard & Gavaudan

14.30 - 15.30 — Exploiting Alternative Data in the Investment Process
Peter HAFEZ, Ravenpack

15.30 -16.00 — Coffee