Analysis Seminar

Trading with Machine Learning

By

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(group project presentation)

Abstract: We present possible applications of machine learning in trading. Given forecasts, *multi-period portfolio optimization* can be formulated as a convex problem which can be solved efficiently. Instead of statistical time-series forecasting methods, we apply ML to the portfolio optimization.
As a second method, we discuss the use of *Reinforcement Learning* and compare it with the *forecast-and-optimize* method.

Date: Tuesday, May 5, 2020
Time: 16:00-17:00 (GMT+3)
Place: ZOOM. To request the event link, please send a message to goncha@fen.bilkent.edu.tr