



Department of Mathematics
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Room 220, Lady Shaw Building, The Chinese University of Hong Kong, Shatin, N.T., Hong Kong

SIAM Student Chapter Seminar Series

Machine Learning in Finance

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Research Scientist, Bloomberg

Abstract: Machine learning is changing our world at an accelerating pace. In this talk we will discuss how machine learning and artificial intelligence is changing finance, from a perspective of a technology company which is a key participant in the financial markets. We will give an overview of the evolution of several flagship Bloomberg ML and AI projects, such as sentiment analysis, question answering, market impact prediction, social media monitoring, topic clustering and time series analysis. We will talk about practical issues in delivering machine learning solutions to problems of finance with an example of how our social topic classification system was built from concepts to actual product. We also highlight issues such as interpretability, differential privacy and nonstationarity. We will also discuss some possible future directions for the applications machine learning methods in finance. The talk will end with a Q&A session.

Date: August 31, 2018 (Friday)
Venue: Room 222, Lady Shaw Building,
The Chinese University of Hong Kong, Shatin
Time: 12:30pm – 1:30pm

All are Welcome