Workshop

Statistical Machine Learning in Economics & Finance

28th February 2024

Part 1 @ 14:30

Mona Azadkia (Assistant Professor, Department of Statistics, LSE)
"A simple measure of conditional dependence"

Johannes Ruf (Professor, Department of Mathematics, LSE)
"Hedging with linear regressions and neural networks"

Pedro Salas-Rojo (Research Officer, International Inequalities Institute, LSE)
"Inherited inequality: A general framework and an application to South Africa"

Part 2 @ 16:45

Valentin Danchev (Assistant Professor in Business Analytics, BAAE - SBM, QMUL)
"Building a responsible data science and machine learning workflow"

Julius Vainora (Assistant Professor, Faculty of Economics, University of Cambridge)
"Latent position-based modeling of parameter heterogeneity"

Álvaro Cartea (Professor of Mathematical Finance and Director of the Oxford-Man Institute of Quant Finance, University of Oxford)
"Spoofing and manipulating order books with learning algorithms"

The Workshop aims to explore some recent methodological improvements and their applications to diverse problems in economics and finance.

This workshop is organised by the Computational and Quantitative Methods (CQM) Research Cluster, School of Business and Management, Queen Mary University of London.

Organisers:
Michel F. C. Haddad and Giorgos Galanis

ZOOM LINK

https://qmul-ac-uk.zoom.us/j/89293597580

WHEN

Wednesday
28th February 2024
From 14:30 to 18:30

WHERE

Francis Bancroft Building,
David Sizer Lecture Theatre,
Queen Mary, Mile End

https://www.qmul.ac.uk/dmrn/media/eecs/uploads/QMUL-campus-map.pdf

The workshop will be followed by a Drinks reception