

## Machine Learning for Finance

A workshop aimed at a practitioner audience, sponsored by the research centre for Robust Inference in a Digital Economy (RIDE), Royal Holloway, University of London

Date: Tuesday, 26 November 2019 Time: 15:00-19:00

Venue: Room SENATE-104, Senate House, University of London, Malet St, Bloomsbury, London WC1E 7HU

Map: <https://goo.gl/maps/C2j2TwzDyDH2>

### Organization Committee

Giuliano De Rossi (Goldman Sachs), Rodrigo Dupleich (UBS), Alessio Sancetta (Royal Holloway, University of London), Katharina Schwaiger (Blackrock).

### Schedule

14:40-15:00 **Registration**

15:00-15:30 **Steve Roberts (Oxford and Mind Foundry)** Strength in Depth? Deep Learning for Limit Order Books & Momentum Trading

15:30-16:00 **Svetlana Bryzgalova (London Business School)** Forest Through the Trees: Building Cross-Sections of Stock Returns.

16:00-16:30 **Mark Salmon (Cambridge and Lansdowne Partners)** The Importance of Employing Causal Machine Learning in Asset Management.

16:30-16:45 **Coffee break**

16:45-17:15 **Olga Kolchyna and Diana Yazdanfar (UBS)** Challenges of Comparing ML Models for a Live Product under Changing Conditions.

17:15-17:45 **Maurizio Luisi (Square Macro)** Title To Be Confirmed.

17:45-18:15 **Adam Salvatori (Truvalue Labs)** Finding the Needle in the Haystack with AI

18:15-19:00 **Refreshment**

### Booking

The event is free of charge. Spaces are limited and attendance is by invitation only. Please confirm attendance by **18 November 2019** emailing [alessio.sancetta@rhul.ac.uk](mailto:alessio.sancetta@rhul.ac.uk)