

# INVITATION TO THE COLLOQUIUM

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**Prof. Dr. Josef Teichmann**  
ETH Zürich

**“Machine Learning in Finance via Randomization”**

📍 N.2.35

📅 Friday, 10 June 2022

🕒 10:00 a.m.

## **Abstract**

Randomized Signature or random feature selection are two instances of machine learning, where randomly chosen structures appear to be highly expressive. We analyze several aspects of the theory behind it, show that these structures have several theoretically attractive properties and introduce two classes of examples from finance. (joint works with Christa Cuchiero, Lukas Gonon, Lyudmila Grigoryeva, Martin Larsson, and Juan-Pablo Ortega).

Michaela Hitz and the Department of Statistics look forward to seeing you at the talk!