ALPEN-ADRIA
UNIVERSITÄT
KLAGENFURT

INVITATION TO THE COLLOQUIUM

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