

Title:

Machine Learning in Trading

Abstract:

Along with 'Big Data', 'Machine Learning' is one of the trendiest topics in finance today. How do these new technologies and models impact the trading landscape? How are firms of different sizes and market roles making use of machine learning? What types of models are being employed? Why? We'll examine the features of the models, the data required for different approaches, use cases in trading, and some pitfalls and misconceptions between the public literature and the proprietary implementations in trading firms.