Collegio Carlo Alberto

UNIVERSITÀ DEGLI STUDI DI TORINO

Financial Applications of Unsupervised Machine Learning

Gabriele D'Acunto (Fondaco SGR)

Course objectives

The purpose of the course is to provide students with a concrete example of possible applications of Unsupervised ML in the financial world. To this end, the course focuses on a case study implemented in Python.

Topics

- Introduction: Unsupervised ML characteristics
- Brief review concerning the applied algorithms
- Case study analysis
- Hints

Prerequisites (recommended, not mandatory)

Basic knowledge of Machine Learning
Familiarity with Python

About the Lecturer

Graduated in Physics of Complex Systems at University of Turin, Gabriele D'Acunto specializes in Machine Learning and Deep Learning. Currently working at Fondaco SGR as Financial Data Scientist.