

Collegio Carlo Alberto

UNIVERSITÀ DEGLI STUDI DI TORINO

Financial Applications of Unsupervised Machine Learning

Gabriele D'Acunto

(La Sapienza University of Rome; I.S.I. Foundation)

Course objectives

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

Prerequisites

- Basic knowledge of machine learning
- Familiarity with Python programming language

Course material

Lecture notes and references will be shared during the course.

About the lecturer

Gabriele D'Acunto is a PhD student in Data Science at La Sapienza University of Rome. His research concerns machine learning models for causal structure learning from observational data.

In addition, he is a researcher at the AI Lab for Finance & Business of I.S.I. Foundation. With regards to working experience, Gabriele D'Acunto held the role of Financial Data Scientist at Fondaco SGR as well.