Western
UNIVERSITY · CANADA

CFIRM
Centre for Financial Innovation and Risk Management

HALF-DAY WORKSHOP ON *Machine Learning Methods and Applications in Finance*

Workshop Program
Thursday, April 25, 2019

13:00 - 16:30 Rene Garcia,
University of Montreal and TSE - Toulouse School of Economics

The current literature on empirical asset pricing aims at building dynamic factor models that include the times series and cross-sections of returns and characteristics. Whether the goal is to estimate models that fit the cross-section of expected returns or to forecast future returns, the data-rich environments and the complexity of the models necessitate the use of regularization methods.
This first part of the workshop will review the main statistical methods that have been used to address the dimension reduction or impose penalization. The second part will review the very recent applications of these methods in finance for estimation, forecasting, and testing.

14:30 - 15:00 Coffee break

17:00 - 19:00 Cocktail reception

Workshop venue
Delta London Armouries Hotel
325 Dundas Street
London ON N6B 1T9

For more information contact:
Linda Jack
t. 519.661.2111 Ext. 84476
e. ljack@uwo.ca

For registration please go to
FERM 2019 signup page

Conference Sponsors

CFIRM

FIELDS

BANK OF CANADA
BANQUE DU CANADA