

NATIONAL UNIVERSITY OF SINGAPORE

School of Computing

C S S E M I N A R

Title: Machine Learning in Finance (or Teaching Machines to Read for Fun and Profit)

Speaker: Mr Gary Kazantsev
 Head of the R&D Machine Learning group
 Bloomberg

Date/Time: 3 November 2015, Tuesday, 02:00 PM to 03:00 PM

Venue: Executive Classroom, COM2-04-02

Chaired by: Dr Kan Min Yen, Associate Professor, School of Computing
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Abstract:

In this talk we will discuss the evolution and development of several key Bloomberg projects such as sentiment analysis, market impact prediction, novelty detection, social media monitoring, question answering and topic clustering. We will show that these interdisciplinary problems lie at the intersection of linguistics, finance, computer science and mathematics, requiring methods from signal processing, machine vision and other fields. Throughout, we will talk about practicalities of delivering machine learning solutions to problems of finance and highlight issues such as importance of appropriate problem decomposition, feature engineering and interpretability. There will be a discussion of future directions and applications of Machine Learning in finance as well as a Q & A session.

Biodata:

Gary Kazantsev is the Head of the R&D Machine Learning group at Bloomberg, leading projects that intersect computational linguistics, machine learning and finance, including sentiment analysis, market impact indicators, machine translation, text classification, information extraction and predictive modeling of financial markets. Gary Kazantsev serves as Member of Customer Advisory Board at Context Relevant, Inc. Gary Kazantsev holds a B.S., Physics, Mathematics, Computer Science, Cum Laude.