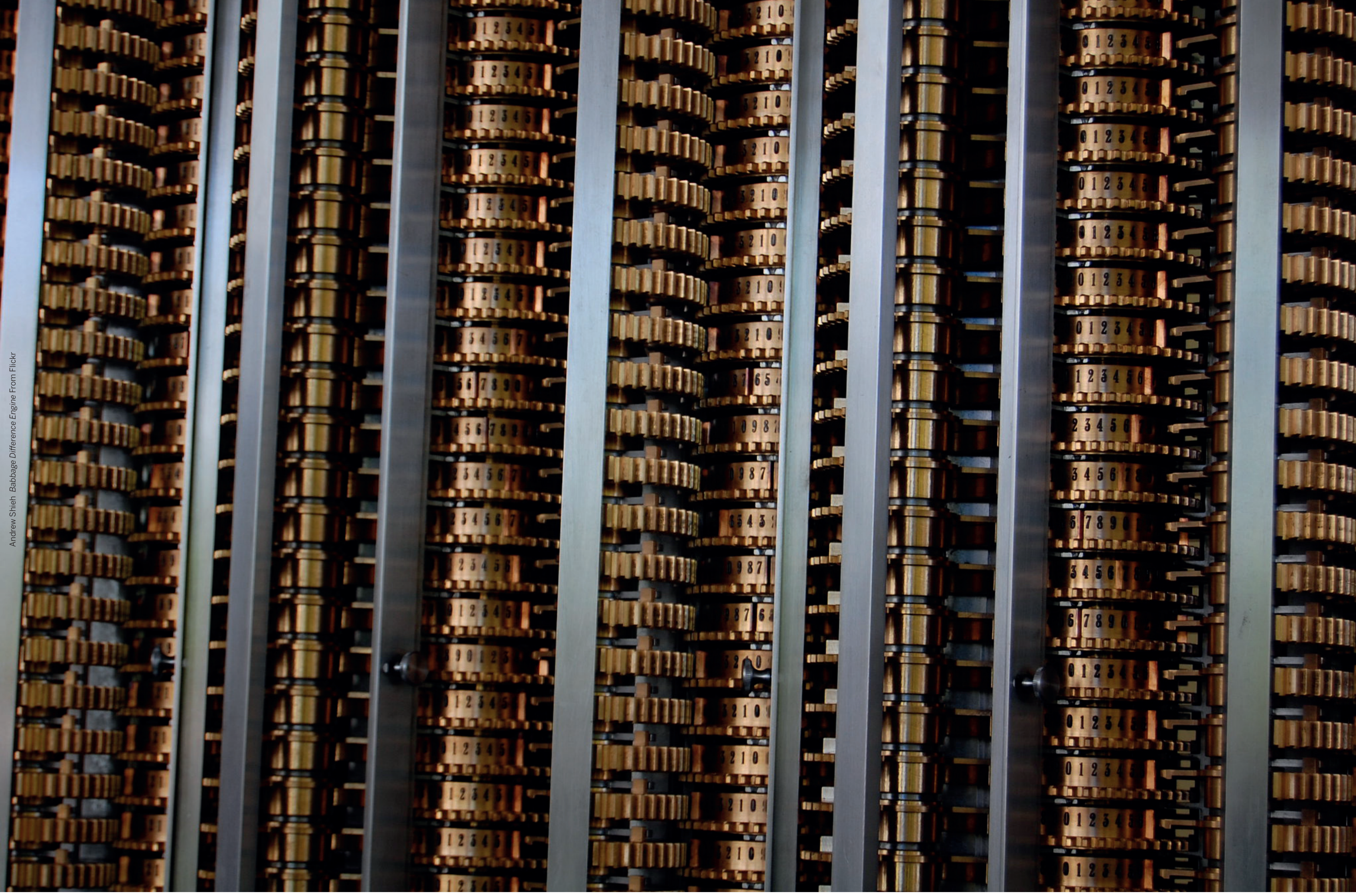

Ca' Foscari University of Venice
Department of Economics

VERA
Venice centre in Economic and Risk Analytics for public policies

MACHINE LEARNING FOR FINANCE

October 3rd, 2019
10:00 am

Meeting Room 1
San Giobbe
Economics Campus
Cannaregio 873,
Venice, Italy

10:00 Opening addresses
Monica Billio, Head of Department of Economics, Ca' Foscari University of Venice, Italy
Marco Corazza Ca' Foscari University of Venice, Italy

10:15 A comparison of Reinforcement Learning algorithms performances in financial trading systems
Marco Corazza, **Giovanni Fasano**, **Riccardo Gusso**, **Raffaele Pesenti** Ca' Foscari University of Venice, Italy

10:45 Machine Learning, pricing and risk measures
Flavio Cocco, **Pietro Rossi** Prometeia, Italy

coffee break

11:45 Forecasting benchmarks of long-term stock returns via Machine Learning
Ioannis Kyriakou, **Mousavi Parastoo**, **Jens Perch Nielsen,** Case Business School, University Of London, United Kingdom
Michael Scholz University of Graz, Austria

12:15 Stock price forecasting over adaptive timescale using Supervised Learning and Receptive Fields
Mario Cimino, Manilo Monaco, Gigliola Vaglini University of Pisa, Italy

lunch

14:00 Artificial Intelligence, data, ethics: an holistic approach for risks and regulation
Alexis Bogroff, Dominique Guegan Université Paris 1 Panthéon-Sorbonne, France

14:30 An investigation of money laundering determinants with Object Oriented Bayesian Networks
Maria Elena De Giuli University of Pavia, Italy,
Marina Resta University of Genoa, Italy

coffee break

15:30 Bayesian Global Optimization for Automated Machine Learning in Finance
Francesco Archetti Consorzio Milano Ricerche, Italy,
Antonio Candelieri University of Milan, Italy

16:00 Machine Learning for pricing American options in high dimension
Ludovic Goudenège, Andrea Molent,
Antonino Zanette University of Udine, Italy

16:30 Closing remarks

The attendance is free, but for organizational and space reasons, it is absolutely necessary to communicate the participation to the organizer
prof. Marco Corazza
corazza@unive.it