*For favour of posting*

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

# Dr. Anthony LEDFORD

Chief Scientist
Man AHL

will give a talk
entitled

# FINANCIAL APPLICATIONS OF MACHINE LEARNING AT MAN AHL

**Abstract**

In this talk I will explain how Man AHL – one of the world's largest systematic investment managers – uses machine learning to derive new algorithms for both alpha capture and trade execution. We discuss the Oxford-Man Institute of Quantitative Finance – our unique decade-long collaboration with the University of Oxford – and then examine some of the main hurdles that have to be overcome in applying machine learning within financial forecasting. We aim to dispel the often encountered "black box" criticism of machine learning by demonstrating a key diagnostic for interpreting what a machine learning model will do next. We illustrate the discussion with a selection of machine learning examples taken from Man AHL's systematic research and trading portfolio.

on

**Monday, May 21, 2018**

***(Refreshments will be served from 4:45 p.m. outside Room 301 Run Run Shaw Building)***

**5:00 p.m. – 6:00 p.m.**

at

**Room 301, Run Run Shaw Building**

**Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.**

All interested are welcome