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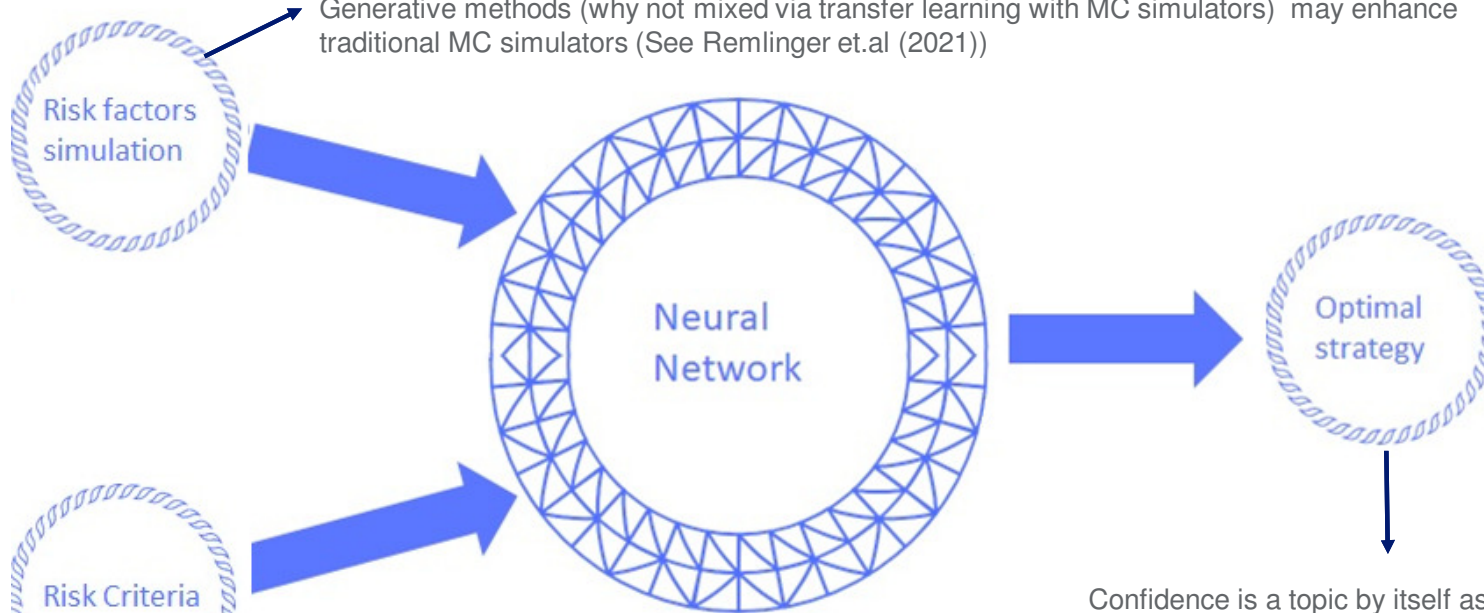
Machine Learning for Finance

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Strategy Estimation

Reinforcement learning algorithms for finance need a lot of data
Generative methods (why not mixed via transfer learning with MC simulators) may enhance traditional MC simulators (See Remlinger et.al (2021))



ML gives a lot of latitude in this choice. To us this is a key topic to work on (See Fécamp et.al (2020))

Confidence is a topic by itself as regulators may not be OK to let a black box algorithm decide.
The decrease in development time is spent in analysis making the expertise role even more important than before. These tools help us building a finer market comprehension.
Systematic methodologies to build up confidence are addressed by the community and common works with companies involved in autonomous driving is one of our current challenges.

Bibliography

Remlinger, Carl and M, J and Elie, Romuald Adversarial VS conditional generators for time series

Fecamp, Simon, and M, J and Warin. X [Deep learning for discrete-time hedging in incomplete markets](#) (JCF)