Machine Learning in Algorithmic Trading

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This mini course features studies in machine learning that are useful in algorithmic trading, including supervised and unsupervised learning and reinforcement learning. Specific topics include: multi-class logistic regression, Bayes classifiers, Gaussian mixture models, Hidden Markov Models, Q-learning, Deep Q-Learning, and Auto-encoders. The course will provide an overview of the techniques and how they can be used in an algorithmic trading such as in statistical arbitrage strategies and optimal execution.