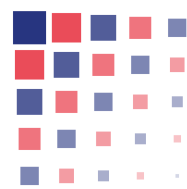**A.M.A.S.E.S.**
Associazione per la Matematica Applicata alle Scienze Economiche e Sociali
Association for Mathematics Applied to Social and Economic Sciences

SOBIGDATA⁺⁺
PLUS PLUS

SUMMER SCHOOL IN

Machine learning methods for finance

July 14-19, 2024

Bertinoro (Forlì-Cesena), Centro Residenziale Universitario

AIM OF THE SCHOOL

The aim of the school is twofold. First, it aims at presenting a comprehensive view of the theoretical aspects of machine learning methods, including neural networks and advanced deep learning models, signature of a stochastic process, reservoir computing, and reinforcement learning. The second aim is to present the effectiveness of such methods in quantitative finance, including pricing, volatility forecasting, risk management, and financial trading. A key highlight of the program is the emphasis on practical applications. Hands-on workshops and tutorials in Python will constitute a significant portion of the program, allowing participants to apply theoretical concepts to data.

SPEAKERS

- **Marco Corazza** (Università Ca' Foscari, Venezia) - *Basics of Reinforcement Learning for financial applications*
- **Blanka Horvath** (University of Oxford, UK) - *TBA*
- **Giulia Livieri** (London School of Economics, UK) - *Reservoir computing for time series analysis*
- **Piero Mazzarisi** (Università di Siena) - *Crash course on artificial neural networks*
- **Sara Svaluto Ferro** (Università di Verona) - *Advanced probability and machine learning techniques for mathematical finance*

IMPORTANT DATES

- **5th June**: application deadline (limited availability on the basis of CV)
- **9th June**: notification of acceptance
- **14th June**: deadline for registration and payment

HOW TO APPLY

Send your candidature along with your CV to summer.school.amases2024@gmail.com

PROGRAM FEE (accommodation - single room - and all meals included)

- **€600 + 26** for scholars, non-AMASES members (includes AMASES membership)
- **€600** for scholars, AMASES members
- **€1200** for practitioners

For further information, please visit the website: Summer Schools - A.M.A.S.E.S.