Prof. R. Wattenhofer

AI-generated Yield Curves

Would you like to leverage your expertise in deep learning to tackle an unresolved challenge in the finance sector, while also enhancing your knowledge of finance?

The objective of this Master thesis project is to infer hard to get reference interest rate yield curves based on historical market data such as central bank rates, interest rate futures, bond prices, currency exchange rates, stock indices, and key macro-economic indicators. With our help and input you will develop a near-real-time predictive model that not only enhances the understanding of the underlying dynamics of interest rates but also serves as a robust tool for financial forecasting and risk management.
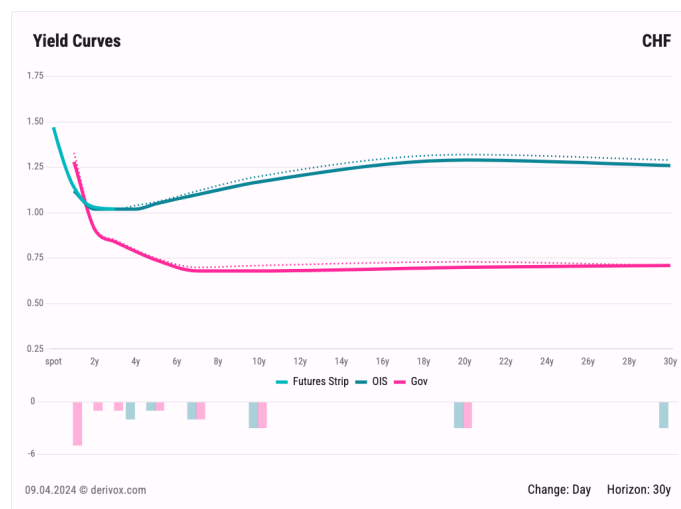
By harnessing the power of machine learning, this project seeks to overcome the limitations of traditional yield curve estimation methods, which typically rely on proprietary Over-The-Counter broker data. It will provide more precise and timely predictions that are crucial for a wide range of financial decisions.

Requirements: Knowledge in Deep Learning, or solid background in Machine Learning. Implementation experience with PyTorch or TensorFlow is an advantage. Interest for finance topics is recommended.

Interested? Please contact us for more details!

Contact

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