ETH
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Distributed Computing

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AI in Financial Markets

Financial markets have undergone in-depth research in many fields. Recently, studying the intersection between artificial intelligence and financial markets has become one of the most popular topics. In particular, many financial markets involve an interactive and competitor ecosystem. The automation of financial market behavior has transformed the financial market from a human decision-making ecosystem to an algorithmic ecosystem. Understanding the financial market model and financial market behavior is a multi-agent learning problem.

The real financial market already contains many advanced machine learning strategies, namely deep learning, reinforcement learning, and transfer learning. Therefore, it is vital to develop algorithms to adapt to changing market conditions continuously. Further, as more and more complex learning strategies are applied, in such a low-latency real-time system, there is a trade-off between the scale of the training model and the speed of response actions.

The main task of this project is to study the computational models of financial markets and understand trading behaviors in financial markets.

Requirements: You are interested in artificial intelligence, machine learning, economics, or financial markets. You have some experiences in programming. We will have weekly meetings to address questions, discuss progress, and think about future ideas.

Interested? Please contact us for more details!

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