



Performing Better Trading Strategies in DeFi with the Help of Machine Learning

With the digital transformation in different sectors of the society, especially the financial markets, that generate massive amounts of personal data, technologies that support big data analyses have been widely applied to the financial sector to improve its efficiency and effectiveness of its operation to increase revenue and profit.

However, in Decentralized Finance (DeFi), which is an emerging financial market located on the blockchain, most trading strategies are based on prior knowledge, such as sandwich trading and cyclic arbitrages. Few traders have utilized the massive amounts of data in the mempool or recorded on chain and applied machine learning technologies to design better trading algorithms.

In this project, we would like to investigate how to improve trading strategies in DeFi with the use of machine learning algorithms.

Requirements: An interest in decentralized finance. Basic machine learning programming skills are required. Familiarity with Ethereum or other peer-to-peer networks would be beneficial.

We will have weekly meetings to address questions, discuss progress, and think about future ideas.



Interested? Please contact us for more details!

Contact

- Benjamin Estermann: besterma@ethz.ch, ETZ G60.1
- Ye Wang: wangye@um.edu.mo