How to arrive

All information at the following LINK

Accommodation

The fee covers five nights (all meals included).

check-in : July 14, (starting from 12:00 am)

check-out : July 19

Any extension to stay at CEUB cannot be considered due to lack of availability.

Acknowledgment

We acknowledge AMASES and SoBigData++ (“INFRAIA-01-2018-2019—Integrating Activities for Advanced Communities,” Grant No. 871042, “SoBigData++: European Integrated Infrastructure for Social Mining and Big Data Analytics”).

Contact

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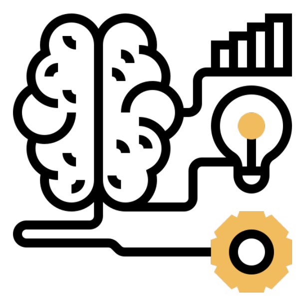
A.M.A.S.E.S.
Associazione per la Matematica Applicata alle Scienze Economiche e Sociali
Association for Mathematics Applied to Social and Economic Sciences

SOBIGDATA++
PLUS PLUS

Summer School in

Machine learning methods for finance



July 14-19 2024
at CEUB Bertinoro,
Via Aldruda Frangipane, 6,
47032 Bertinoro FC

Program

- **July 14**

  2:00 pm Welcome

  3:00 pm Crash course (2h) on *artificial neural networks*

  Piero Mazzarisi

  5:30 pm Python lab (2h) on artificial neural networks with applications to option pricing

  Federico Gatta

  8:00 pm Dinner

- **July 15**

  9:00 am Lecture (4h) on *machine learning in finance*

  Blanka Horvath

  11:00 am Coffee break

  11:30 am Lecture cont'd

  1:00 pm Lunch

  3:00 pm Python lab (4h) on Deep pricing and calibration

  Fabio Baschetti

  5:00 pm Coffee break

  5:30 pm Python lab cont'd

  8:30 pm Dinner

- **July 16**

  9:00 am Lecture (4h) on *Basics of Reinforcement learning for financial applications*

  Marco Corazza

  11:00 am Coffee break

  11:30 am Lecture cont'd

  1:00 pm Lunch

  3:00 pm Python lab (4h) on reinforcement learning

  Eshagh Jahangiri

  5:00 pm Coffee break

  5:30 pm Python lab cont'd

  8:30 pm Dinner

- **July 17**

  9:00 am Lecture (4h) on *Reservoir computing for time series analysis*

  Giulia Livieri

  11:00 am Coffee break

  11:30 am Lecture cont'd

  1:00 pm Lunch

  3:00 pm Python lab (4h) on reservoir computing

  Giulia Livieri

  5:00 pm Coffee break

  5:30 pm Python lab cont'd

  8:30 pm **Social dinner of the AMASES School**

- **July 18**

  9:00 am Lecture (4h) on *Advanced probability and machine learning techniques for mathematical finance*

  Sara Svaluto-Ferro

  11:00 am Coffee break

  11:30 am Lecture cont'd

  1:00 pm Lunch

  3:00 pm Python lab (4h) on signature of a stochastic process and applications to pricing

  Andrea Stanghellini

  5:00 pm Coffee break

  5:30 pm Python lab cont'd

  8:30 pm Dinner

- **July 19**

  9:00 am Python labs and networking (4h)

  1:00 pm Lunch