Accrédité pour la re-certification saq ✓

Introduction to Financial Data Science

Content and structure

The rise of Artificial Intelligence (AI) driven by the breakthrough of deep neural networks is changing virtually every aspect of our lives and has disrupted many industries over the last years. Today algorithms accomplish tasks that until recently, only expert humans could perform. Driven by substantial investments in research and development, its underlying technology is turning into a critical strategic element of every publicly listed company. At the same time, the 'algorithmizing' of the finance industry seems to be unstoppable.

Financial data comes in many shapes and forms collected from a variety of structured and unstructured data sources. Sources of data include fundamental, market data, or alternative data (such as satellite images, credit card transactions, and, social media data).

Data science refers to the analytical processing of such data to extract trading signals, facilitate investment decisions and minimize risks. This discipline includes statistics, mathematics, computer science and machine learning. As a result, financial data science encompasses a vast array of knowledge and skills.

The application of this collection of skills have multiplied in recent years and are nowadays of crucial importance in the finance industry. However, the adoption of these new techniques is usually not straightforward. It requires professionals to abandon the comfort of closed-form solutions and embrace the flexibility of numerical and nonparametric methods.

The seminar provides a broad overview of Financial Data Science, disentangles its interconnected topics, and illustrates its applications in the finance industry. Additionally, some examples from current academic research will be shown.

Who should attend?

Financial analysts
Asset managers
Portfolio managers
IT specialists
Law and compliance experts
Financial market operators
Wealth managers
Client advisors

Language

German

Date

Dec 05, 2019

Time

13:00 – 17:00

Place

Bildungszentrum Sihlpost, KV Business School, Sihlpostgasse 2, Zürich

Seminar fees

SFAA members´ attendance is free of charge.
(Please refer to the Articles of Association, www.sfaa.ch)

For non SFAA members the fee is CHF 480.-and includes documentation and refreshments.

Registration

Register online (www.sfaa.ch/de/SFAA_agenda.asp)

Information

For more information please contact us at:
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Speakers

Prof. Dr. Damian Borth

Damian Borth studied computer science at the TU Kaiserslautern and received his doctorate at the TU Kaiserslautern and at the German Research Center for Artificial Intelligence (DFKI). In addition, he did research at Columbia University in New York and at the University in Berkeley. There he worked together with Trevor Darrell, one of the two directors of the research laboratory for artificial intelligence.

He is the owner of the chair in Artificial Intelligence & Machine Learning at the University of St. Gallen (HSG) and the director of the Institute of Computer Science at the HSG.
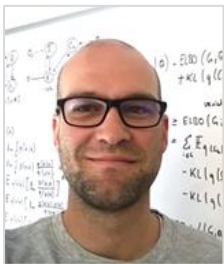
Marco Schreyer

Marco Schreyer studied computer science and accounting at the University of Mannheim. Between 2008 and 2017 he worked as a forensic data analyst at PwC. At PwC, he analysed financial data in a variety of forensic investigations, annual audits, mergers and acquisitions. In 2018, he joined the newly founded Institute of Computer Science at the University of St. Gallen (HSG). There, he researches the application of deep learning techniques to audits and financial markets.