Call for Papers

# Big Data and Machine Learning in Finance

Conference

Politecnico di Milano, June 11-12, 2020

www.mate.polimi.it/fintech

Big Data and Machine Learning are driving a significant transformation in the financial industry. Amazing examples include: robo-advisory; predicting frauds in payment systems; development of sophisticated algorithmic trading strategies; systemic risk assessment; rating of companies/financial products using a huge amount of information; development of chatbots for customers; nowcasting of financial time series; digital marketing; instant pricing of insurance products.

The transformation concerns the academia and the financial industry. The goal of the conference is to bring together academicians with different backgrounds (economists, finance experts, data scientists, econometricians) and representatives of the financial industry (banks, asset management, insurance companies) working in this field.

Papers on all areas dealing with Machine Learning and Big Data in finance (including Natural Language Processing and Artificial Intelligence techniques) are welcomed. The conference targets papers with different angles (methodological and applications to finance).

**Invited speakers:**

- *Tomaso Aste* (University College London)
- *Emanuele Borgonovo* (Università Bocconi)
- *Orlando Machado* (Aviva Quantum)
- *Juri Marcucci* (Bank of Italy)
- *Georgios Sermpinis* (Adam Smith Business School, University of Glasgow)

**Submission of the papers deadline**: March 30th, 2020

**Notification deadline**: April 20th, 2020

**Scientific Committee**: Emilio Barucci (Politecnico di Milano, chair), Filippo Della Casa (UNIPOL), Paolo Giudici (Università di Pavia), Daniele Marazzina (Politecnico di Milano), Andrea Prampolini (Banca IMI), Marcello Restelli (Politecnico di Milano).

**Organizing Commitee**: Michele Azzone, Emilio Barucci (chair), Francesca Grassetti, Daniele Marazzina, Marcello Restelli.