

TITLE: **Modelling, Clustering, Forecasting and Presenting Post Trade data**

DESCRIPTION

Euronext Securities is a leading provider of post-trade services, representing the third-largest Central Securities Depository (CSD) operator in Europe. The Euronext Securities CSD network encompasses the CSDs in Denmark, Italy, Norway and Portugal. Euronext Securities provides secure and resilient settlement and custody solutions and a portfolio of services to support our clients along the entire value chain. The Euronext Securities CSD network represents over €6.3 trillion in assets under custody, 126 million yearly settlement instructions and more than 7,800 issuers. Euronext Securities provides its customers a highly efficient and fully automated operations and daily elaborate big data using analytics and machine learning. This lab will give you an overview on all the machine learning techniques we currently use to manage Post Trade data that can be very challenging in analysis, modelling, forecasting and presenting.

DURATION

20 H (5 slots of 4 hours)

LOCATION

Piazza degli Affari 6

CALENDAR

h. 14,30 – 18,30

- Thursday Feb. 1 2024
- Thursday Feb. 8 2024
- Thursday Feb. 15 2024
- Thursday Feb. 22 2024
- Thursday Feb. 29 2024

MAIN CONTENTS

During the lab, students will learn

- *how retrieve financial data from public or private data sources and organize them in cloud*
- *how to extract and model financial data*
- *how to partition data into groups based on similarity or distance*
- *how to create machine learning or deep learning models to forecast next day's data*
- *how to build ML production pipeline in cloud*
- *how to present data in dashboards*

The lab will require the production and the presentation of a working notebook or dashboard that implements one of the techniques learned during the workshop.

ELIGIBLE STUDENTS

6 students

Preferred Skills:

- Good knowledge of Python and Numpy/Pandas/Scikit-learn packages
- Basic knowledge of SQL and Relational DB
- Basic usage of Jupyter Notebooks
- Interest in Financial topics

Email for sending applications: dse@unimi.it

Application deadline: Jan. 5 2024