



QUANTITATIVE FINANCE AND THE REVENGE OF THE GEEKS

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Abstract:

Finance has been on the forefront of early adoption of innovative technology and modeling solutions in comparison to any other area of social science. The author, well known finance professional and a faculty member of one of the leading centers of excellence in Quantitative Finance, provides an overview of the developments in the field of Quantitative Finance in the past 20-odd years from the point of view of the technology and mathematical techniques used with the special emphasis on more recent developments that heavily utilize artificial intelligence and machine learning.

Keywords: quantitative finance, artificial intelligence, machine learning