Interactivity, Experiments management and ESG using MATLAB in Finance

14 April 2025, 10:00 – 12:00

Università di Roma La Sapienza
Facoltà Economia - Piano terra
Laboratorio Informatico Info
Roma

This event offers an overview of the interactive environment within the MATLAB Ecosystem. We'll explore a risk management example using AI, delve into backtesting investment strategies with a focus on optimizing hyperparameters and ensuring robustness, and briefly examine how MATLAB can be used for climate finance in portfolio optimization and risk management.

We will demonstrate how to:

- Use the interactive MATLAB environment
- Build an automated credit rating tool using a bagged decision tree
- Organize and track parameter scans
- Automate and parallelize backtesting workflows to improve efficiency.
- Evaluate strategy robustness and compare results
- Study Climate Finance

Register Now!

SCAN ME