You are invited to a Seminar from the

Master of Science in Software Engineering Online Program

Learn about:

data mining approaches used for quantitative investment decision making

**Wednesday, December 8**

**12:15pm ~ 1:00pm at CS-102B**

*Free Pizza will be served!*

All students and faculty members are welcome

**Title:** “**Investment Decision Making using Data Mining Approaches**”

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**Abstract**

Investment is the choice by an individual to risk his/her savings with the “hope” of future gain. There are numerous types of investments, which include security, commodity, currency, real estate, etc. Regardless of the types of investments, the common difficulty of most investments is making a decision under uncertainty. However, although investment in nature is to deal with uncertain future events, the market always provides investors with relevant signals indicating its current status and future direction. Accordingly, the key to success in investment is to correctly and timely identify those signals, interpret them, and manage the potential risks for unknown future events. Yet, correctly identifying and interpreting those signals and managing risks are always challenging—especially if one has to manually analyze those complex signals. That is one of the reasons why most investors do not achieve their intended investment goal.

In this talk, basic concepts of market, risks, and some market signals will be introduced. In addition, various data mining techniques used as quantitative investment approaches to understand the market, some experimental results of those techniques, and lessons learned from this project will be discussed. Finally, a comprehensive investment decision making process and framework for successful investment, properly controlling risks, will be presented.