MMF SYMPOSIUM 2020

Portfolio Construction with Machine Learning

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Workshop:

- 1. De-noising and de-toning of covariance matrices
- 2. Entropy metrics: Moving beyond correlations
- 3. Clustering methods
- 4. Caveats of Markowitz's Efficient Frontier
- 5. The Hierarchical Risk Parity method
- 6. The Dual-Clustered Optimization Method