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Generative AI for Trading and Asset Management Hamlet Jesse Medina Ruiz, Ernest P. Chan, 2025-04-30 Expert guide on using AI to supercharge traders productivity optimize portfolios and suggest new trading strategies Generative AI for Trading and Asset Management is an essential guide to understand how generative AI has emerged as a transformative force in the realm of asset management particularly in the context of trading due to its ability to analyze vast datasets identify intricate patterns and suggest complex trading strategies Practically this book explains how to utilize various types of AI unsupervised learning supervised learning reinforcement learning and large language models to suggest new trading strategies manage risks optimize trading strategies and portfolios and generally improve the productivity of algorithmic and discretionary traders alike These techniques converge into an algorithm to trade on the Federal Reserve chair s press conferences in real time Written by Hamlet Medina chief data scientist Criteo and Ernie Chan founder of QTS Capital Management and Predictnow ai this book explores topics including How large language models and other machine learning techniques can improve productivity of algorithmic and discretionary traders from ideation signal generations backtesting risk management to portfolio optimization The pros and cons of tree based models vs neural networks as they relate to financial applications How regularization techniques can enhance out of sample performance Comprehensive exploration of the main families of explicit and implicit generative models for modeling high dimensional data including their advantages and limitations in model representation and training sampling quality and speed and representation learning Techniques for combining and utilizing generative models to address data scarcity and enhance data augmentation for training ML models in financial applications like market simulations sentiment analysis risk management

and more Application of generative AI models for processing fundamental data to develop trading signals Exploration of efficient methods for deploying large models into production highlighting techniques and strategies to enhance inference efficiency such as model pruning quantization and knowledge distillation Using existing LLMs to translate Federal Reserve Chair s speeches to text and generate trading signals Generative AI for Trading and Asset Management earns a well deserved spot on the bookshelves of all asset managers seeking to harness the ever changing landscape of AI technologies to navigate financial markets

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