Webinars Cycle with External Experts/Testimonials

Course: Statistics for Machine Learning

Machine Learning Quantitative Research

November 24, 2023 (2:30 - 3:30 pm)

Flavia Poma
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Speaker: **Abstract:** The Machine Learning Quantitative Research team at Lloyds Banking Group is responsible for building machine learning (ML) quantitative capabilities and data analytics for applications relevant to Markets and Treasury business, with particular focus on aspects of trading, liquidity, funding and capital. In the presentation we will look more in detail at what the team does and in particular we will cover: The role of a "quant";
Developing ML analytics within a large model library and production system;
Real-life business applications and use-cases.

Speaker's Brief Bio: Flavia started her career as a mathematician; after her PhD studies with the Algebraic Geometry research group, Flavia turned to financial mathematics and quantitative analysis, gaining extensive experience in quantitative financial modelling, covering a wide range of aspects from rates, FX, credit and XVA quantitative research, trading automation and trade surveillance. Flavia is leading the Machine Learning Quantitative Research team at Lloyds Banking Group.

Link to Website: https://www.lloydsbankinggroup.com/

Google Meet link: meet.google.com/gms-zujm-gxz