

Machine Learning Centre launched by Man AHL & Oxford University

Stockholm (HedgeNordic) – The Oxford-Man Institute (OMI), the collaboration between Man AHL and the University of Oxford, has announced the creation of a new centre for machine learning and data analytics. A world-leading academic institute for research into quantitative finance founded in 2007, OMI will become part of Oxford University's Department of Engineering Science (DES). DES is a branch of the University of Oxford's Mathematical, Physical and Life Science Division at Eagle House. OMI will be joined by the DES's leading machine researchers, and will focus on machine learning whereby machine techniques and data analytics expertise can be shared and leveraged.

The OMI will continue to conduct its research programme with the additional benefits of a focus on machine learning and expertise in techniques directly applicable to finance, and those transferable from other fields of study.

Professor Stephen Roberts, Professor of Machine Learning and Director of the OMI, welcomed OMI's expansion into machine learning as "strengthening the OMI in crucial areas of modern financial research." Dr Anthony Ledford, Man AHL's Chief Scientist concurred, crediting the move as "facilitating the cross-pollination of ideas" within quantitative finance research.

Sandy Rattray, CEO of Man AHL, sees the potential to enhance business and deliver value to clients with the enhanced focus of the OMI on machine learning, which will be "strongly supportive of the on-going evolution of quantitative investment strategies."

Man AHL will continue to be the core commercial provider of funding for the Institute, while the OMI will benefit from significant research council funding secured by the DES's Machine Learning Groups. The OMI will also appoint two Senior Research Fellows in machine learning with a specific focus on quantitative finance.

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