



CREATE Program in Machine Learning in Quantitative Finance & Business Analytics

- Training Activities 2019

Last Updated: Tuesday 14 May 2019

Training Structure

There are 2 categories: **Technical Activities** & **Professional Development**.

Each *category* is assigned a minimum number of UNITS that have to be completed.

Each *activity* within each category counts for a certain number of UNITS. Students can combine different activities of their choice in order to complete the required number of UNITS.

Category 1: Technical Activities

Minimum UNITS required: 15 UNITS

A MAXIMUM of 5 UNITS from Conferences

Activity	Number of UNITS	Date & Location	Note
IVADO Workshop in Finance and Insurance	10	13 – 17 May 2019 HEC Montréal	<ol style="list-style-type: none"> 1. Other dates available over the year for students who cannot attend in May. 2. Travel & accommodation fees covered for out of province students*. 3. Similar workshops can be approved upon request
Formathon 3.0 Fintech Cadence	5	29 May – 19 June 2019 District 3 – Montréal	<ol style="list-style-type: none"> 1. Travel & accommodation fees covered for out of province students*. 2. More information available on demand. 3. Similar workshops can be approved upon request.
CRM & IVADO Industrial Problem Solving Workshop	5	19 – 23 August 2019 Université de Montréal	<ol style="list-style-type: none"> 1. Travel & accommodation fees covered for out of province students*. 2. Similar workshops can be approved upon request.



Quantact workshop on financial mathematics <i>(Category: Conferences)</i>	1	31 May 2019 Université de Montréal	<ol style="list-style-type: none"> Travel & accommodation fees covered for out of province students*. Similar workshops can be approved upon request.
CREATE Industrial Research Conference – for students to present their projects	1 – If attending 3 – If presenting	Spring 2020 Across Locations	
Other Conferences	1 – If attending 3 – If presenting	Across Locations	<ol style="list-style-type: none"> Conferences can be approved upon request.
Job Fair	0	January 2020 Across Locations	

* Subject to NSERC-CREATE travel & accommodation eligible expenses.



It is recommended that students follow certain courses in their home universities, as part of their base program, in order to have a full-rounded profile. Here are some of these courses:

Université de Montréal	<u>IFT 6390 – Fondements de l'apprentissage machine</u> <u>IFT 6135 – Apprentissage de représentations</u>
Concordia University	<u>INSE 6320 – Risk Analysis</u> <u>MACF 491 – Reinforcement Learning</u> <u>STAT 497 – Statistical Learning</u>
HEC Montreal	<u>80-629-17A – Machine Learning for Large-Scale Data Analysis & Decision Making</u> <u>80600A – Machine Learning II: Deep Learning</u> <u>80-214-17A – Numerical Methods in Quantitative Finance</u>
Queen's University	<u>MGMT 962 – Big Data Analytics</u> <u>MGMT 963 – Machine Learning and Artificial Intelligence</u>
University of Waterloo	<u>STAT 946 – Deep Learning</u> <u>STAT 906 – Computer Intensive Methods for Stochastic Models in Finance</u> <u>ACTSC/STAT 974 – Financial Econometrics</u> <u>ACTSC 970 – Finance I</u> <u>ACTSC 971 – Finance II</u>



Category 2: Professional Development

Minimum UNITS required: 6 UNITS

Activity	Number of UNITS	Date & Location	Note
Grant Writing and Peer Review	5	May 2019 Montreal <i>Details upon request</i>	1.Travel & accommodation fees covered for out of province students attending the IVADO Workshop in Finance & Insurance.
Commercialization and Intellectual Property	5	May 2019 Montreal <i>Details upon request</i>	1.Travel & accommodation fees covered for out of province students attending the IVADO Workshop in Finance & Insurance.
AI Ethics in Finance	1	May 2019 Montreal <i>Details upon request</i>	1. Travel & accommodation fees covered for out of province students attending the IVADO Workshop in Finance & Insurance.