Ec 101. Machine Learning and Finance. *9 units (3-0-6); second term. Prerequisites: CS 156a and BEM 104:* This course will introduce quantitative methods of asset management and asset valuation with an emphasis on areas where machine learning can be applied. The course will touch on equity/quantitative equity, global cross-asset, market microstructure (high frequency trading), derivatives/volatility, credit/mortgage valuation, and momentum and mean reversion strategies. After an introduction to various asset classes and strategies there will be a project involving recent research.