Abstract

The aim of this paper is to layout machine learning models for comparative analysis of hedge funds in financial markets for investments. It has been difficult to compare the hedge fund’s performance due to myriad of classification techniques adopted by hedge fund managers such as strategy model, asset class, liquidity score, hence producing disparity in numbers. The machine learning and deep learning neural network models have been effective in exploiting the exogenous and complex data interactions in financial domain datasets and producing useful insights. The author in this paper discusses models such as – semi supervised learning, decision tree learning and hybrid time series classification along with experimental results to juxtapose the hedge funds and hence producing useful results for investments. The analysis shows that the discussed models in the paper can be used for comparative analysis of funds and the hybrid time series classification model is more effective rather than using the semi-supervised and decision tree models individually.

References
3. Pattern extraction for Time Series Classification, Pierre Geurts, University of Liege, Department of Electrical and Computer Science.
4. Deep Learning in Finance, NG Polson, JH Witte, JB Heaton, Feb 2016, University of Chicago
6. Machine Learning for Financial Market Prediction, Tristan Fletcher, PhD Theses, University College London, Computer Science
10. White paper: A method for comparing Hedge Funds Uri Kartoun, Washington DC, USA

Index Terms

Computer Science  Information Systems

Keywords

Deep Learning, Machine Learning, Artificial Intelligence, Hedge funds, Financial Markets, Decision Trees, Time Series Classification