The era of Artificial Intelligence (AI) and Machine Learning (ML) has arrived and continues to expand and impact all facets of modern life. The financial industry and its tradition of employing quantitative techniques such as optimization on rich data sets to form portfolios of assets or manage risks is well positioned to take advantage of AI and ML techniques such as natural language processing and deep learning. Integration of optimization and AI and ML promises to revolutionize the financial industry.

The list of topics to be covered during the workshop includes, but is not limited to: Modeling and optimization in finance and risk management – Robust optimization – Stochastic optimization in liquidation – Machine Learning in financial markets and risk management – Hidden Markov models in financial optimization – Deep learning in portfolio optimization – Text analytics and natural language processing in financial analysis – Computing platform solutions for AI in finance.

In addition, two industrial panel discussions will be held. The first panel will focus on how to become a ‘quant’ in the financial industry and the second panel on integration of data science and optimization in the financial industry.

**Organizing Committee:**
Tom Hurd - McMaster University
Alex Kreinin - IBM Canada
Roy Kwon - University of Toronto
Yuri Lawryshyn - University of Toronto
Chi-Guhn Lee - University of Toronto
Jonathan Li - University of Ottawa
Oleksandr Romanko - IBM Canada
Yanina Shevchenko - TD Bank
Alina Sienkewicz - IBM Canada
Anton Tenyakov - TD Bank

**Plenary (Invited) Speakers:**
Curt Burmeister - IBM
Miguel Lejeune - George Washington University
Jim Liew - Johns Hopkins University

For more information, please visit: [www.optimization-in-finance.ca](http://www.optimization-in-finance.ca)