Random Matrices, Random Graphs and Statistical Physics for Machine Learning and Inference | (smr 3703)

Contribution ID: 309 Type: not specified

Covariance inference (3): Numerical aspects, kernel methods, cross-validation, applications to finance

Wednesday, 18 May 2022 10:40 (0:45)

Content

Summary

Presenter(s): MARC POTTERS (Capital Fund Management, France)

Session Classification: not yet classified