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THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

## Department of Mathematics

# PHD STUDENT SEMINAR

# Exploring Cryptocurrency Trading Factors by Feature Learning

**By**


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## Abstract

Obviously, the Crypto Market is attracting more investors to dig stunning profit. The effective use of feature learning technologies can discover the hidden rules under Crypto trading, thereby predicting further trend. In Feature learning area, the advance research leans more deep learning methodology including but not limit to Genetic Programming and Hybrid Neural Network. In this seminar, we firstly discuss the how traditional stock factors work in Crypto world. Then we shift to Genetic Programming and test single factor performance in Crypto assets. Last we aspired by hybrid neural network structure that not only refines time series information but also does factor fusion. Feature Learning experimental results can outperform traditional quant Factors.


**Date : 12 May 2022 (Thursday)**
**Time : 8:00pm**
**Zoom Meeting : https://hkust.zoom.us/j/92533194650 (Passcode: 123456)**

*All are Welcome!*