Direzione Ricerca,
Innovazione e
Internazionalizzazione

UNIVERSITÀ
DI TORINO

ID

VP_067_ESOMAS

Visiting Professor Program
Academic Year 2025/2026

TEACHING COMMITMENT: **16 hours**

COURSE TITLE

Derivatives

TEACHING PERIOD

I semester

SCIENTIFIC AREA

Mathematical Methods of Economy, Finance and Actuarial Sciences

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

The course introduces some fundamental concepts from machine learning, with a focus towards important financial applications.
In particular, the lectures will offer an Introduction to Machine Learning and an overview of the concepts used for financial applications. These applications could include: deep hedging; randomized neural network for pricing derivatives; and deep calibration.

LEARNING OBJECTIVES

The course intends to provide students with the main concepts related with the use of machine learning in finance. This up-to-date methodologies are immediately useful both in the financial industry and in more advanced courses (e.g., PhD level).

OTHER ACTIVITIES BESIDE THE COURSE

VISITING PROFESSOR PROFILE

The Visiting Professor must be an expert in financial derivatives and related mathematical and statistical methods, including machine learning, as recognized through research activities, publications in international academic journals, and teaching activities.

CONTACT REFERENT

Bertrand Lods
bertrand.lods@unito.it