Title:

Data Mining, Multi-agent Systems, and Their Applications in Stock Market

Speaker:

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Abstract:

This talk will introduce three inter-related key research topics in my research team, data mining, multi-agent systems, and their applications in the stock market. I will first introduce the specific research problems and achievements my research team has accomplished as well as the integration of these areas and their applications in the stock market. Finally, I will demonstrate an application system we have built which is called Financial Trading Rules Automated Development & Evaluation (F-Trade).

Biography:

Chengqi Zhang is currently a Research Professor of Computer Science in Faculty of Information Technology at the University of Technology, Sydney. He is also a leader of data mining program in Australian Capital Market Cooperative Research Center.

He has authored (and co-authored) more than 200 papers (include 1 in Artificial Intelligence Journal, 7 in IEEE Transactions, and 1 in ACM Transaction) and three monographs. He has successfully supervised 8 PhD students so far and is currently supervising 8 on-going PhD students. He has served as a conference chair, a program chair, and an organizing chair for four international conferences and as the editorial board members for five international journals. These exceptional contributions have led to him be awarded the Doctor of Science (Higher Doctorate) degree in 2002 at Deakin University. You can check his personal web page at http://www-staff.it.uts.edu.au/~chengqi/ for more detail.