



Learning, investments and derivatives

[Andrei N. Soklakov](#)

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The recent crisis and the following flight to simplicity put most derivative businesses around the world under considerable pressure. We argue that the traditional modeling techniques must be extended to include product design. We propose a quantitative framework for creating products which meet the challenge of being optimal from the investors point of view while remaining relatively simple and transparent.

Subjects: **General Finance (q-fin.GN)**; Learning (cs.LG)

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