MIDAS 2017 – Second Workshop on

MIning DAta for financial applicationS

September 18th, 2017 – Skopje, Macedonia

Co-located with ECML-PKDD 2017

European Conference on Machine Learning and Principles and Practice of Knowledge Discovery

MIDAS

Best Paper Award

Presented to

Jacopo De Stefani, Olivier Caelen, Dalila Hattab, and Gianluca Bontempi

For their paper entitled

Machine Learning for Multi-step Ahead Forecasting of Volatility Proxies

The MIDAS 2017 Organizers,

Ilaria Bordino   Guido Caldarelli   Fabio Fumarola   Francesco Gullo   Tiziano Squartini

Ilaria Bordino   Guido Caldarelli   [illegible]   [illegible]   Tiziano [illegible]