blu analytics

Dr. Daniel Bloch

Head of quantitive strategies at Blu Analytics

Daniel is head of quantitative strategies at Blu, a systematic event trading fund using NLP to anticipate large market moves based on news.

Dr. Daniel Bloch, Dynamic risk management with option payoffs computed with Deep Reinforcement Learning Prior to working at Blu, DB managed teams of quant researchers in top tier banks, developing and implementing option pricing and risk models. He was also a portfolio manager on multi-strategies systematic trading across continents, using multifractal analysis and machine learning.

Daniel conducts research on mathematical finance and AI, focusing on dynamical models applied to forecasting the stock and option market in order to maximise return and minimise risk.