

Prof. Dr. Lukas Gonon

Lukas Gonon has been Assistant Professor in Artificial Intelligence in Finance at the Center for Financial Services Innovation (FSI-HSG) and the School of Computer Science (SCS-HSG) at the University of St.Gallen (HSG) since 1 November 2024.



His research focuses on deep learning and quantitative finance. His work centres on questions related to the development and analysis of machine learning algorithms, in particular for time series and derivatives pricing and hedging. Lukas has previously worked as a research associate at ETH Zurich, as a postdoc at the University of St.Gallen, as an assistant professor at LMU Munich and as a senior lecturer at Imperial College London. He is an Honorary Senior Lecturer at Imperial College London and has worked for Sony and J.P. Morgan, among others.