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Patients with pneumonia are susceptible to dying of overwhelming sepsis and septic

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will be further tested, according to Huang Yiping, a former member of the ...

Machine learning (ML) is changing virtually every aspect of our lives. Today ML algorithms accomplish

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tasks that until recently only expert humans could perform. As it relates to finance, this is the most exciting time to adopt a disruptive technology that will transform how everyone invests for generations. Readers will learn how to structure Big data in a way

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that is amenable to ML algorithms; how to conduct research with ML algorithms on that data; how to use supercomputing methods; how to backtest your discoveries while avoiding false positives. The book addresses real-life problems faced by practitioners on a daily basis,

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and explains scientifically sound solutions using math, supported by code and examples. Readers become active users who can test the proposed solutions in their particular setting. Written by a recognized expert and portfolio manager, this book will equip

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investors and investment professionals with the groundbreaking tools needed to succeed in modern finance.

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how to conduct research with ML algorithms on that data; how to use supercomputing methods; how to backtest your discoveries while avoiding false positives. The book addresses real-life problems faced by practitioners on a daily basis, and explains scientifically sound

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Machine learning (ML) is changing
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Today ML algorithms accomplish
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algorithms on that data; how to use supercomputing methods; how to backtest your discoveries while avoiding false positives. The book addresses real-life problems faced by practitioners on a daily basis, and explains scientifically sound solutions using math, supported by

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code and examples. Readers become active users who can test the proposed solutions in their particular setting. Written by a recognized expert and portfolio manager, this book will equip investment professionals with the groundbreaking tools needed to

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succeed in modern finance.

Successful investment strategies are specific implementations of general theories. An investment strategy that lacks a theoretical justification is likely to be false. Hence, an asset manager should

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concentrate her efforts on developing a theory rather than on backtesting potential trading rules. The purpose of this Element is to introduce machine learning (ML) tools that can help asset managers discover economic and financial theories. ML is not a black box,

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and it does not necessarily overfit. ML tools complement rather than replace the classical statistical methods. Some of ML's strengths include (1) a focus on out-of-sample predictability over variance adjudication; (2) the use of computational methods to avoid

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relying on (potentially unrealistic) assumptions; (3) the ability to "learn" complex specifications, including nonlinear, hierarchical, and noncontinuous interaction effects in a high-dimensional space; and (4) the ability to disentangle the variable search

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from the specification search,
robust to multicollinearity and
other substitution effects.

This book introduces machine
learning methods in finance. It
presents a unified treatment of
machine learning and various

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Statistical and computational disciplines in quantitative finance, such as financial econometrics and discrete time stochastic control, with an emphasis on how theory and hypothesis tests inform the choice of algorithm for financial data modeling and decision making.

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With the trend towards increasing computational resources and larger datasets, machine learning has grown into an important skillset for the finance industry. This book is written for advanced graduate students and academics in financial econometrics, mathematical

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finance and applied statistics, in addition to quants and data scientists in the field of quantitative finance. Machine Learning in Finance: From Theory to Practice is divided into three parts, each part covering theory and applications. The first

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Marcos Lopez presents supervised learning for cross-sectional data from both a Bayesian and frequentist perspective. The more advanced material places a firm emphasis on neural networks, including deep learning, as well as Gaussian processes, with examples in

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Investment management and derivative modeling. The second part presents supervised learning for time series data, arguably the most common data type used in finance with examples in trading, stochastic volatility and fixed income modeling. Finally, the third

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Marcelo Lopez presents reinforcement learning and its applications in trading, investment and wealth management. Python code examples are provided to support the readers' understanding of the methodologies and applications. The book also includes more than

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80 mathematical and programming exercises, with worked solutions available to instructors. As a bridge to research in this emergent field, the final chapter presents the frontiers of machine learning in finance from a researcher's perspective,

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highlighting how many well-known concepts in statistical physics are likely to emerge as important methodologies for machine learning in finance.

Long gone are the times when investors could make decisions

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based on intuition. Modern asset management draws on a wide-range of fields beyond financial theory: economics, financial accounting, econometrics/statistics, management science, operations research (optimization and Monte

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Carlo simulation), and more recently, data science (Big Data, machine learning, and artificial intelligence). The challenge in writing an institutional asset management book is that when tools from these different fields are applied in an investment

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Strategy or an analytical framework for valuing securities, it is assumed that the reader is familiar with the fundamentals of these fields. Attempting to explain strategies and analytical concepts while also providing a primer on the tools from other fields is not

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the most effective way of describing the asset management process. Moreover, while an increasing number of investment models have been proposed in the asset management literature, there are challenges and issues in implementing these models. This

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book provides a description of the tools used in asset management as well as a more in-depth explanation of specialized topics and issues covered in the companion book, Fundamentals of Institutional Asset Management. The topics covered include the

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asset management business and its challenges, the basics of financial accounting, securitization technology, analytical tools (financial econometrics, Monte Carlo simulation, optimization models, and machine learning), alternative risk measures for asset

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allocation, securities finance, implementing quantitative research, quantitative equity strategies, transaction costs, multifactor models applied to equity and bond portfolio management, and backtesting methodologies. This pedagogic

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Marcelo Lopez exposes the reader to the set of interdisciplinary tools that modern asset managers require in order to extract profits from data and processes.

The modern financial industry has been required to deal with large

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and diverse portfolios in a variety of asset classes often with limited market data available. Financial Signal Processing and Machine Learning unifies a number of recent advances made in signal processing and machine learning for the design and management of

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Investment portfolios and financial engineering. This book bridges the gap between these disciplines, offering the latest information on key topics including characterizing statistical dependence and correlation in high dimensions, constructing effective and robust

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risk measures, and their use in portfolio optimization and rebalancing. The book focuses on signal processing approaches to model return, momentum, and mean reversion, addressing theoretical and implementation aspects. It highlights the

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connections between portfolio theory, sparse learning and compressed sensing, sparse eigen-portfolios, robust optimization, non-Gaussian data-driven risk measures, graphical models, causal analysis through temporal-causal modeling, and large-scale copula-

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based approaches. Key features:
Highlights signal processing and
machine learning as key
approaches to quantitative finance.
Offers advanced mathematical
tools for high-dimensional portfolio
construction, monitoring, and post-
trade analysis problems. Presents

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portfolio theory, sparse learning and compressed sensing, sparsity methods for investment portfolios. including eigen-portfolios, model return, momentum, mean reversion and non-Gaussian data-driven risk measures with real-world applications of these techniques.

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Includes contributions from leading researchers and practitioners in both the signal and information processing communities, and the quantitative finance community.

A groundbreaking, authoritative introduction to how machine

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learning can be applied to asset pricing Investors in financial markets are faced with an abundance of potentially value-relevant information from a wide variety of different sources. In such data-rich, high-dimensional environments, techniques from the

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rapidly advancing field of machine learning (ML) are well-suited for solving prediction problems.

Accordingly, ML methods are quickly becoming part of the toolkit in asset pricing research and quantitative investing. In this book, Stefan Nagel examines the

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promises and challenges of ML applications in asset pricing. Asset pricing problems are substantially different from the settings for which ML tools were developed originally. To realize the potential of ML methods, they must be adapted for the specific conditions

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in asset pricing applications.

Economic considerations, such as portfolio optimization, absence of near arbitrage, and investor learning can guide the selection and modification of ML tools.

Beginning with a brief survey of basic supervised ML methods,

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Nagel then discusses the application of these techniques in empirical research in asset pricing and shows how they promise to advance the theoretical modeling of financial markets. Machine Learning in Asset Pricing presents the exciting possibilities of using

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cutting-edge methods in research
on financial asset valuation.

Get to know the ' why ' and ' how ' of machine learning and big data in quantitative investment Big Data and Machine Learning in Quantitative Investment is not just

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about demonstrating the maths or the coding. Instead, it ' s a book by practitioners for practitioners, covering the questions of why and how of applying machine learning and big data to quantitative finance. The book is split into 13 chapters, each of which is written

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by a different author on a specific case. The chapters are ordered according to the level of complexity; beginning with the big picture and taxonomy, moving onto practical applications of machine learning and finally finishing with innovative approaches using deep

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learning. • Gain a solid reason to use machine learning • Frame your question using financial markets laws • Know your data • Understand how machine learning is becoming ever more sophisticated Machine learning and big data are not a magical solution,

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but appropriately applied, they are extremely effective tools for quantitative investment — and this book shows you how.

In today's world, we are increasingly exposed to the words 'machine learning' (ML), a term

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which sounds like a panacea designed to cure all problems ranging from image recognition to machine language translation. Over the past few years, ML has gradually permeated the financial sector, reshaping the landscape of quantitative finance as we know

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it. An Introduction to Machine Learning in Quantitative Finance aims to demystify ML by uncovering its underlying mathematics and showing how to apply ML methods to real-world financial data. In this book the authorsFeatured with the balance

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of mathematical theorems and practical code examples of ML, this book will help you acquire an in-depth understanding of ML algorithms as well as hands-on experience. After reading An Introduction to Machine Learning in Quantitative Finance, ML tools

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will not be a black box to you anymore, and you will feel confident in successfully applying what you have learnt to empirical financial data!

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