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This is one of the main endeavours that Marcos Lopez de Prado ' s (MLdP henceforth) aims to achieve with the dissemination of his research through “ Advances in Financial Machine Learning ” . With more than two decades of experience in finance, both as a practitioner and as an academic researcher, MLdP ' s book is a gift. Unique on its own.

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Advances in Financial Machine Learning - GitHub

MARCOS LÓPEZ DE PRADO is a principal at AQR Capital Management, and its head of machine learning. Marcos is also a research fellow at Lawrence Berkeley National Laboratory (U.S. Department of Energy, Office of Science).

Advances in Financial Machine Learning | Wiley

"In his new book Advances in Financial Machine Learning, noted financial scholar Marcos López de Prado strikes a well-aimed karate chop at the naive and often statistically overfit techniques that are so prevalent in the financial world today. He points out that not only are business-as-usual approaches largely impotent in today's high-tech finance, but in many cases they are actually prone to lose money.

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Experimental solutions to selected exercises from the book

Advances in Financial Machine Learning by Marcos Lopez De Prado Make sure to use `python setup.py install` in your

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environment so the src scripts which include bars.py and snippets.py can be found by the jupyter notebooks and other scripts you may develop.

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Preface. Recently, I got my copy of Advances in Financial Machine Learning by Marcos Lopez de Prado. Lopez de Prado is a renowned quant researcher who has managed billions throughout his career. The book is an amazing resource to anyone interested in data science and finance, and it offers valuable insights into how advanced predictive techniques are applied to financial problems.

Financial Machine Learning Part 0: Bars | by Maks Ivanov ...

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