DESCRIPTION

Machine learning (ML) is changing virtually every aspect of our lives. Today ML algorithms accomplish 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 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, 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 investment professionals with the groundbreaking tools needed to succeed in modern finance.

ABOUT THE AUTHOR

DR. 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). SSRN ranks him as one of the most-read authors in economics, and he has published dozens of scientific articles on machine learning and supercomputing in the leading academic journals. Marcos earned a PhD in financial economics (2003), a second PhD in mathematical finance (2011) from Universidad Complutense de Madrid, and is a recipient of Spain's National Award for Academic Excellence (1999).
He completed his post-doctoral research at Harvard University and Cornell University, where he teaches a graduate course in financial machine learning at the School of Engineering. Marcos has an Erdös #2 and an Einstein #4 according to the American Mathematical Society.

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