1. Record Nr. UNISA996394111503316

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| Autore | Charnock Stephen <1628-1680.> |
| Titolo | The works of the late learned divine Stephen Charnock, B.D [[electronic resource] ] : being several discourses upon various divine subjects |
| Pubbl/distr/stampa | London, : Printed by A. Maxwell and R. Roberts for Tho. Cockerill ..., 1684 |
| Descrizione fisica | 2 v. : port |
| Soggetti | Sermons, English - 17th century |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Includes indexes and errata.<br>Imprint varies slightly.<br>Imperfect: Title page and first part of v. 1 is lacking in filmed copy. Title page & contents for v. 2 appear before "A treatise of divine providence" from pt. 1.<br>Reproduction of original in Union Theological Seminary Library, New York. |
| Nota di contenuto | v. 1. Discourses upon the existence and attributes of God -- A treatise of divine providence -- v. 2. Discourses upon various divine subjects -- A supplement to the several discourses upon various divine subjects. |
| Sommario/riassunto | eebo-0160 |

2. Record Nr. UNINA9910796406903321

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| Autore | de Prado Marcos |
| Titolo | Advances in Financial Machine Learning [[electronic resource] /] / de Prado, Marcos |
| Pubbl/distr/stampa | Wiley, , 2018 |
| ISBN | 1-119-48211-9 |
| Edizione | [1st edition] |
| Descrizione fisica | 1 online resource (400 pages) |
| Classificazione | BUS036000 |
| Disciplina | 332.0285/631 |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Nota di contenuto | Machine generated contents note: About the Author Preamble 1. Financial Machine Learning as a Distinct Subject Part 1: Data Analysis 2. Financial Data Structures 3. Labeling 4. Sample Weights 5. Fractionally Differentiated Features Part 2: Modelling 6. Ensemble Methods 7. Cross-validation in Finance 8. Feature Importance 9. Hyper-parameter Tuning with Cross-Validation Part 3: Backtesting 10. Bet Sizing 11. The Dangers of Backtesting 12. Backtesting through Cross-Validation 13. Backtesting on Synthetic Data 14. Backtest Statistics 15. Understanding Strategy Risk 16. Machine Learning Asset Allocation Part 4: Useful Financial Features 17. Structural Breaks 18. Entropy Features 19. Microstructural Features Part 5: High-Performance Computing Recipes 20. Multiprocessing and Vectorization 21. Brute Force and Quantum Computers 22. High-Performance Computational Intelligence and Forecasting Technologies Dr. Kesheng Wu and Dr. Horst Simon Index. |
| Sommario/riassunto | 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.