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Titolo	Big data science in finance / / by Irene Aldridge, Marco Avellaneda
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ISBN	1-119-60299-8 1-119-60297-1
Descrizione fisica	1 online resource (339 pages)
Disciplina	005.7
Soggetti	Big data Finance - Decision making - Data processing
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Why big data? -- Neural networks in finance -- Supervised models -- Semi-supervised learning -- Letting the data speak with unsupervised learning -- Big data factor models -- Data as a signal versus noise -- Applications : big data in options pricing and stochastic modeling -- Data clustering.
Sommario/riassunto	"Data Science has overtaken the way the finance and investment is done on Wall Street. All tools and techniques driving decision-making are being revamp with the help of applied mathematics and code"--