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The early history of financial signal processing can be traced back to Isaac Newton. Newton lost money in the famous South Sea Company investment bubble. The modern start of financial signal processing is often credited to Claude Shannon. Shannon was the inventor of modern communication theory.

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Financial Signal Processing and Machine Learning This repository explores several signal processing and machine learning techniques applied in the financial markets. See the report in PDF for an overview of the topics treated. The code is also provided in the Jupyter notebook.

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Financial Signal Processing and Machine Learning A.N. Akansu, S.R. Kulkarni, D. Maloutov, I. Pollak. Regression Models in Risk Management Stan Uryasev Department of Industrial and Systems Engineering, University of Florida PO Box 116595, 303 Weil Hall, Gainesville, FL 32611-6595, USA

Financial Signal Processing and Machine Learning

Financial signal processing is a branch of signal processing technologies which applies to financial signals. They are often used by quantitative investors to make best estimation of the movement of equity prices, such as stock prices, options prices, or other types of derivatives

Financial signal processing - Wikipedia

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