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alternative data You ll practice the ML workflow from model design loss metric definition and parameter tuning to performance evaluation in a time series context You will understand ML algorithms such as Bayesian and ensemble methods and manifold learning and will know how to train and tune these models using pandas statsmodels sklearn PyMC3 xgboost lightgbm and catboost This book also teaches you how to extract features from text data using spaCy classify news and assign sentiment scores and to use gensim to model topics and learn word embeddings from financial reports You will also build and evaluate neural networks including RNNs and CNNs using Keras and PyTorch to exploit unstructured data for sophisticated strategies Finally you will apply transfer learning to satellite images to predict economic activity and use reinforcement learning to build agents that learn to trade in the OpenAI Gym What you will learnImplement machine learning techniques to solve investment and trading problemsLeverage market fundamental and alternative data to research alpha factorsDesign and fine tune supervised unsupervised and reinforcement learning modelsOptimize portfolio risk and performance using pandas NumPy and scikit learnIntegrate machine learning models into a live trading strategy on Quantopian Evaluate strategies using reliable backtesting methodologies for time series Design and evaluate deep neural networks using Keras PyTorch and TensorFlowWork with reinforcement learning for trading strategies in the OpenAI GymWho this book is for Hands On Machine Learning for Algorithmic Trading is for data analysts data scientists and Python developers as well as investment analysts and portfolio managers working within the finance and investment industry If you want to perform efficient algorithmic trading by developing smart investigating strategies using machine learning algorithms this is the book for you Some understanding of Python and machine learning techniques is mandatory of Stocks and Commodities, 2007 Agent-Mediated Electronic Commerce. Designing Trading Strategies and Mechanisms for Electronic Markets Sofia Ceppi, Esther David, Vedran Podobnik, Valentin Robu, Onn Shehory, Sebastian Stein, Ioannis A. Vetsikas, 2014-11-15 This volume contains 12 thoroughly refereed and revised papers detailing recent advances in research on designing trading agents and mechanisms for agent mediated e commerce They were originally presented at three events the Workshop on Agent Mediated Electronic Commerce AMEC 2013 co located with AAMAS 2013 in Saint Paul MN USA in May 2013 the Workshop on Trading Agent Design and Analysis TADA 2013 co located with AAAI 2013 in Bellevue WA USA in July 2013 and the Joint Workshop on Trading Agent Design and Analysis TADA 2014 and Agent Mediated Electronic Commerce AMEC 2014 co located with AAMAS 2014 in Paris France in May 2014 Given the breadth of research topics in this field the range of topics addressed in these papers is correspondingly broad These include the study of theoretical issues related to the design of interaction protocols and marketplaces the design and analysis of automated trading strategies used by individual agents and the deployment of such strategies in times as part of an entry to the trading agent competition Computerworld, 1990-06-11 For more than 40 years Computerworld has American Book Publishing Record, 2001

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