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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.

## **GitHub - gylx/Financial-Signal-Processing-and-Machine ...**

Financial Signal Processing and Machine Learning A.N. Akansu, S.R. Kulkarni, D. Malioutov, 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**

Most machine learning techniques assume stationarity in the data. However, stationarity is rarely found in finance, which can cause several issues. Before diving into financial signals, it's important to mention the concept of stationarity, as it is the fundamental assumption behind most modern machine learning techniques. 1.1. What is stationarity

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filtering via Least Mean Squares (LMS) or Recursive Least Squares (RLS), linear estimators, compressed sensing and gradient descent, to mention a few.

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