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The recent highly impressive advances in machine learning (ML) are fraught with both promise and peril when applied to modern finance. While finance offers up the non-linearities and large data sets upon which ML thrives, it also offers up noisy data and the human element which presently lie beyond the scope of standard ML techniques.

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11:25 am Research Update, March 2019  
March 20, 2019 - 11:33 am; MLFinLab on  
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laid out in the textbook Advances in Financial Machine Learning by Marcos Lopez de Prado, called mlfinlab. We have recently released it to the PyPi index .  
pip install mlfinlab We hope that such a package will have uses in this community.

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