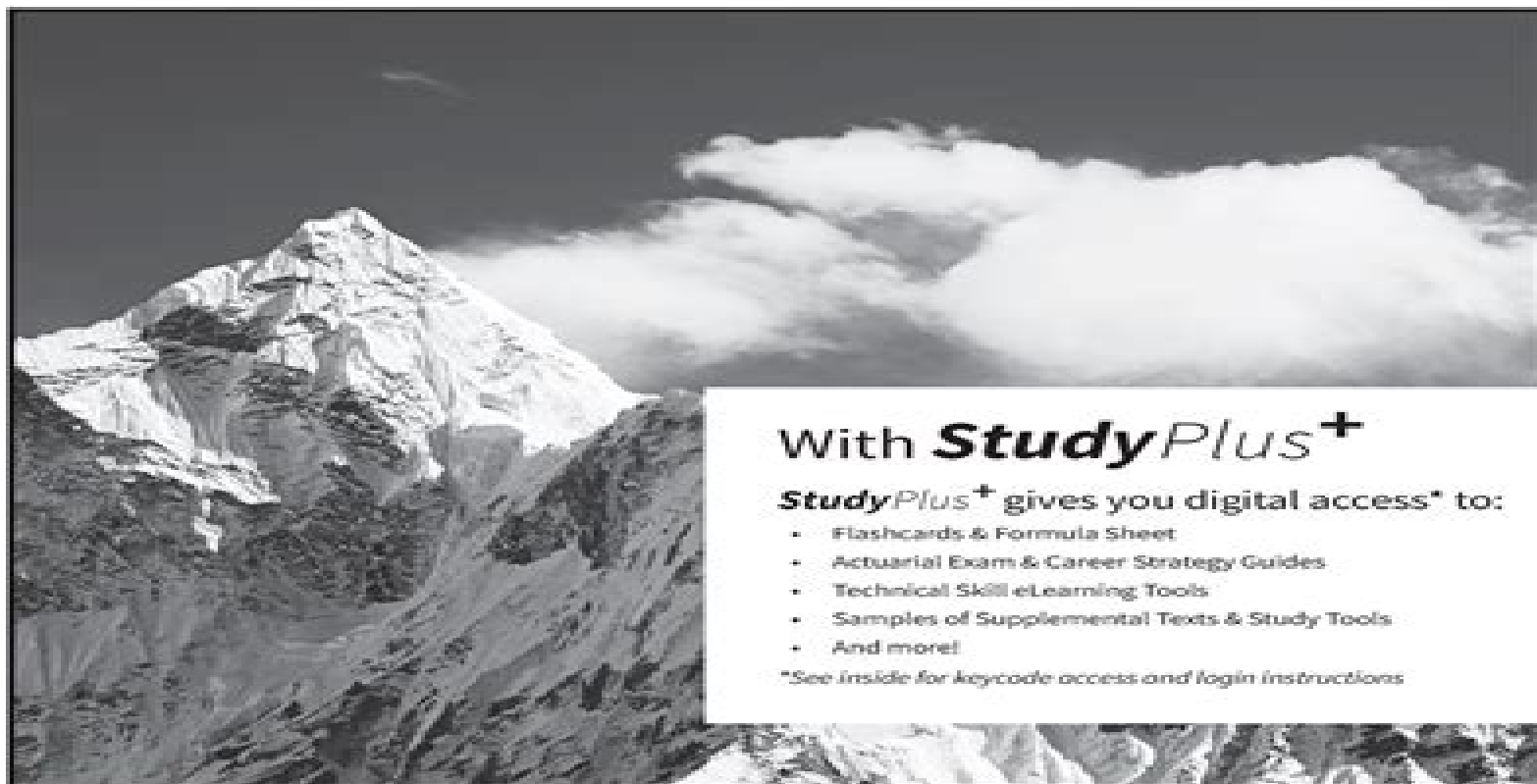




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univariate and multivariate dynamic volatility and correlation forecasting and emphasis is placed on the celebrated Kelly's formula followed by a brief introduction to quantitative risk management and dependence modelling for extremal events. A practical topic on numerical finance for traditional option pricing and Greek computations immediately follows as well as other important topics in financial data driven aspects such as Principal Component Analysis (PCA) and recommender systems with their applications as well as advanced regression learners such as kernel regression and logistic regression with discussions on model assessment methods such as simple Receiver Operating Characteristic (ROC) curves and Area Under Curve (AUC) for typical classification problems. The book then moves on to other commonly used machine learning tools like linear classifiers such as perceptrons and their generalization the multilayered counterpart MLP Support Vector Machines (SVM) as well as Classification and Regression Trees (CART) and Random Forests. Subsequent chapters focus on linear Bayesian learning including well received credibility theory in actuarial science and functional kernel regression and non linear Bayesian learning such as the Naïve Bayes classifier and the Comonotone Independence Bayesian Classifier (CIBer) recently independently developed by the authors and used successfully in InsurTech. After an in depth discussion on cluster analyses such as K means clustering and its inversion the K nearest neighbor (KNN) method the book concludes by introducing some useful deep neural networks for FinTech like the potential use of the Long Short Term Memory model (LSTM) for stock price prediction. This book can help readers become well equipped with the following skills: To evaluate financial and insurance data quality and use the distilled knowledge obtained from the data after applying data analytic tools to make timely financial decisions; To apply effective data dimension reduction tools to enhance supervised learning; To describe and select suitable data analytic tools as introduced above for a given dataset depending upon classification or regression prediction purpose. The book covers the competencies tested by several professional examinations such as the Predictive Analytics Exam offered by the Society of Actuaries and the Institute and Faculty of Actuaries Actuarial Statistics Exam. Besides being an indispensable resource for senior undergraduate and graduate students taking courses in financial engineering, statistics, quantitative finance, risk management, actuarial science, data science and mathematics for AI, Financial Data Analytics with Machine Learning, Optimization and Statistics also belongs in the libraries of aspiring and practicing quantitative analysts working in commercial and investment banking.

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