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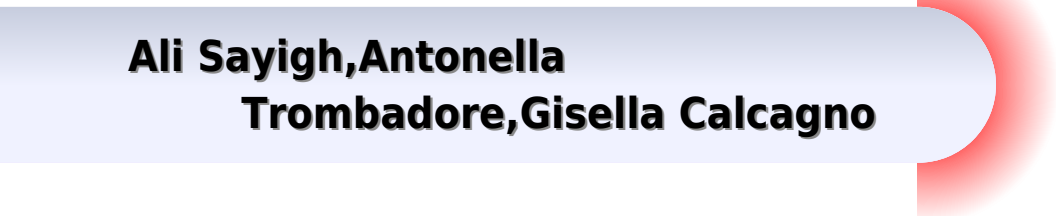
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**Ali Sayigh, Antonella
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2013 CFA Level 1 Kaplan Schweser Staff, 2012 **Using Fundamental Analysis and an Ensemble of Classifier Models Along with a Risk-Off Filter to Select Outperforming Companies** Manuel Moura, Rui Neves, 2024-06-18 This book develops a quantitative stock market investment methodology using financial indicators that beats the benchmark of S P500 index To achieve this goal an ensemble of machine learning models is meticulously constructed incorporating four distinct algorithms support vector machine k nearest neighbors random forest and logistic regression These models all make use of financial ratios extracted from company financial statements for the purposes of predictive forecasting The ensemble classifier is subject to a strict testing of precision which compares it to the performance of its constituent models separately Rolling window and cross validation tests are used in this evaluation in order to provide a comprehensive assessment framework A risk off filter is developed to limit risk during uncertain market periods and consequently to improve the Sharpe ratio of the model The risk adjusted performance of the final model supported by the risk off filter achieves a Sharpe ratio of 1.63 which surpasses both the model's performance without the filter that delivers Sharpe ratio of 1.41 and the one from the S P500 index of 0.80 The substantial increase in risk adjusted returns is accomplished by reducing the model's volatility from an annual standard of deviation of 15.75% to 11.22% which represents an almost 30% decrease in volatility

SchweserNotes Kaplan Schweser, 2015 Intelligent Asset Management Frank Xing, Erik Cambria, Roy Welsch, 2019-11-13 This book presents a systematic application of recent advances in artificial intelligence AI to the problem of asset management While natural language processing and text mining techniques such as semantic representation sentiment analysis entity extraction commonsense reasoning and fact checking have been evolving for decades finance theories have not yet fully considered and adapted to these ideas In this unique readable volume the authors discuss integrating textual knowledge and market sentiment step by step offering readers new insights into the most popular portfolio optimization theories the Markowitz model and the Black Litterman model The authors also provide valuable visions of how AI technology based infrastructures could cut the cost of and automate wealth management procedures This inspiring book is a must read for researchers and bankers interested in cutting edge AI applications in finance *Executive MBA (EMBA) - City of London College of Economics - 10 months - 100% online / self-paced* City of London College of Economics, Overview An EMBA or Master of Business Administration in General Management is a degree that will prepare you for management positions Content Strategy Organisational Behaviour Operations Management Negotiations Marketing Leadership Financial Accounting Economics Decision Models Data Analysis Corporate Finance Duration 10 months Assessment The assessment will take place on the basis of one assignment at the end of the course Tell us when you feel ready to take the exam and we'll send you the assignment questions Study material The study material will be provided in separate files by email download link Getting to Zero - Beyond Energy Transition Towards Carbon-Neutral Mediterranean

Cities Ali Sayigh, Antonella Trombadore, Gisella Calcagno, 2025-06-02 This book contains selected papers from the World Renewable Energy Congress and Network Forum s seventh edition of the biannual Med Green Forum MGF2024 that highlight opportunities for energy transition based on the principles of efficiency urban building integration and ecology Contributions explore possible carbon neutral solutions technologies strategies processes and policies for Mediterranean cities The book addresses the transformation in the unique socio climatic and cultural context of the Mediterranean basin cities and architecture a transversal topic deeply related to social dynamics and new energy landscapes **EBOOK:**

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