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David Aronson, Timothy Masters – Statistically Sound Machine Learning for Algorithmic Trading of Financial Instruments: Developing Predictive-Model-Based Trading Systems Using TSSB David Aronson with Timothy Masters, Ph.D. Technical Advisor Edition 1.20. Table of Contents. Introduction 1 Two Approaches to Automated Trading 1 Predictive Modeling 2 Indicators and Targets 3 Converting Predictions to Trade Decisions 4 Testing the Trading System 5 Walkforward Testing 7 Cross Validation 9 Overlap Considerations 10 Performance ...

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