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the naive and often statistically overfit techniques that are so prevalent in the financial world today.

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answer the questions at the back of the chapters in Advances in Financial Machine Learning. Please review the Guidelines for research. Sample Data. The following folder contains 2 years sample data on S&P500 Emini Futures, for the period 2015-01-01 to 2017-01-01.

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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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This discussion drew heavily from Advances in Financial Machine Learning by Marcos Lopez de Prado. This is

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an excellent resource if you are already familiar at a high level with investment management, machine learning, and data science.

## **Introduction to "Advances in Financial Machine Learning ...**

The first thing people usually think of when applying Machine Learning to finance is to predict the future,

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usually the future price of an asset. But we can also use it to predict situations where certain strategies will work better. Structural breaks are one such example.

## **Applying Two Ideas from Advances in Financial Machine Learning**

Hi Everyone! This is my first post on the forum and I hope that you find it a useful



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contribution. Lately I have been playing around with some of ideas from Marcos Lopez de Prado's latest book, Advances in Financial Machine Learning, in particular the idea around meta labeling. For one, if meta labeling works then it has tons of great applications across all machine learning projects.

**Meta-Labeling:**

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