

Pipeline

Here's a walkthrough of our pipeline:

- Data > `InvestmentReplica.csv` , `InvestmentReplica.mat` , `Variances.mat`
- Data processing > `Preprocessing_and_Regression.ipynb`
- Regression Models > `Preprocessing_and_Regression.ipynb`
- Kalman Filter > `Kalman_Filter_and_VaR.mlx`
- VaR analysis > `Kalman_Filter_and_VaR.mlx`
- Neural Networks exploration > `Appendix_Neural_Network.ipynb`
- WebApp > <https://fintech.streamlit.app>