

Quant Finance
Statistics

Descriptive Statistics
Measures of Central Tendency
Measures of Dispersion

Inferential Statistics

Regression Analysis

Single Linear Regression, Assumptions

Multiple Linear Regression, Assumptions

Lasso, Ridge, Elastic-Net

Boosting, Bagging

Regularization (L1, L2)

- 1) Linearity
- 2) iid
- 3) Normality
- 4) Homoskedasticity
- 5) Endogeneity
- 6) Multicollinearity