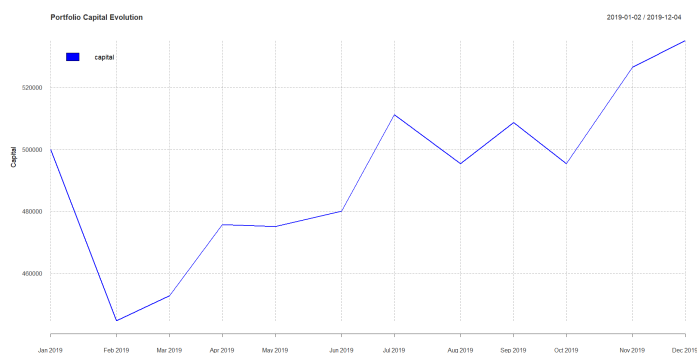


Report (ML Fin Data - Project 1)

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Strategy Description



Machine Learning Components

$$\mathcal{L}(\beta) = \frac{1}{2} \sum_{i=1}^n (y_i - x_i^T \beta)^2 + \lambda \left[\alpha \|\beta\|_1 + (1 - \alpha) \|\beta\|_2^2 \right]$$

Pros, Cons, and Comments