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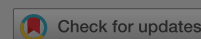
Invited Paper

Machine learning for quantitative finance: fast derivative pricing, hedging and fitting

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Pages 1635-1643 | Received 08 Jun 2018, Accepted 18 Jun 2018, Published online: 27 Jul 2018

 Cite this article  <https://doi.org/10.1080/14697688.2018.1495335>



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Disclosure statement

No potential conflict of interest was reported by the authors.

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Notes

† Matrix inversion is often implemented via a Cholesky decomposition (Benoît [1924](#), Rasmussen and Williams [2006](#)), which is more stable than actually inverting the matrix. For small matrices, i.e. small values of n , ordinary matrix inversion

can be preferred. We mention this for completeness, but our implementation is based on the `fitrgp` and `predict` routines of the `matlab` toolbox, which are deployed.

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† $\kappa = \text{ratio of the number of data points to the number of parameters in the model}$ long run

† For each κ , we construct the 100

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