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He completed his post-doctoral research at Harvard University and Cornell University, where he teaches a graduate course in financial machine learning at the School of Engineering. Marcos has an Erdős #2 and an Einstein #4 according to the American Mathematical Society.

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Two of the most talked-about topics in modern finance are machine learning and quantitative finance. Both of these are addressed in a new book, written by noted financial scholar Marcos Lopez de Prado, entitled

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