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Sparse Tracking of Stock Indices with Principal Component Analysis and LASSO

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Oleh Bilyk, Paweł Sakowski, Robert Ślepaczuk

Investing in VIX Futures Based on Rolling GARCH Models Forecasts

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Optimizing Delta-Hedging Strategies in the Presence of Transaction Costs

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Marcin Chlebus, Zuzanna Osika

Explainable Artificial Intelligence Tools as a Part of the Best Practices in Model Selection in Business Decision Modelling. Example of Marketing Campaign Success Forecasting

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