

Devil Doll Super Universe

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**arxiv:1903.06334v2 [q-fin] 9 apr 2019** - a factor model. however, as usual, the devil is in the detail, which we discuss in section 2. e.g., the matrix (1) can have nearly degenerate or small eigenvalues, which requires further tweaking to avert, e.g., undesirable effects on optimization. in section 3 we discuss backtests to compare the machine learning risk models of

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