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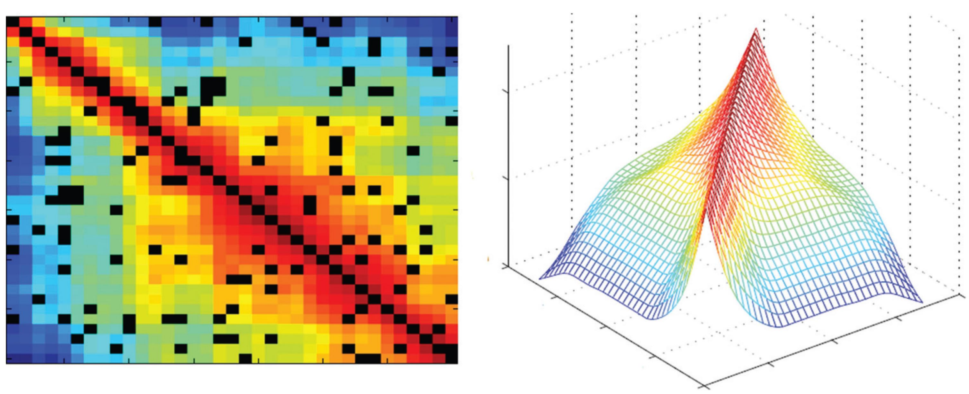
SEPTEMBER 2016 VOLUME 10 NUMBER 6

ISSUE ON FINANCIAL SIGNAL PROCESSING AND MACHINE LEARNING FOR ELECTRONIC TRADING



Left: Sample covariance with missing data. Right: Recovered smooth-monotone covariance. For more, see "Covariance Matrix Estimation for Interest-Rate Risk Modeling via Smooth and Monotone Regularization" by D. M. Malioutov *et al.*, p. 1006.

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