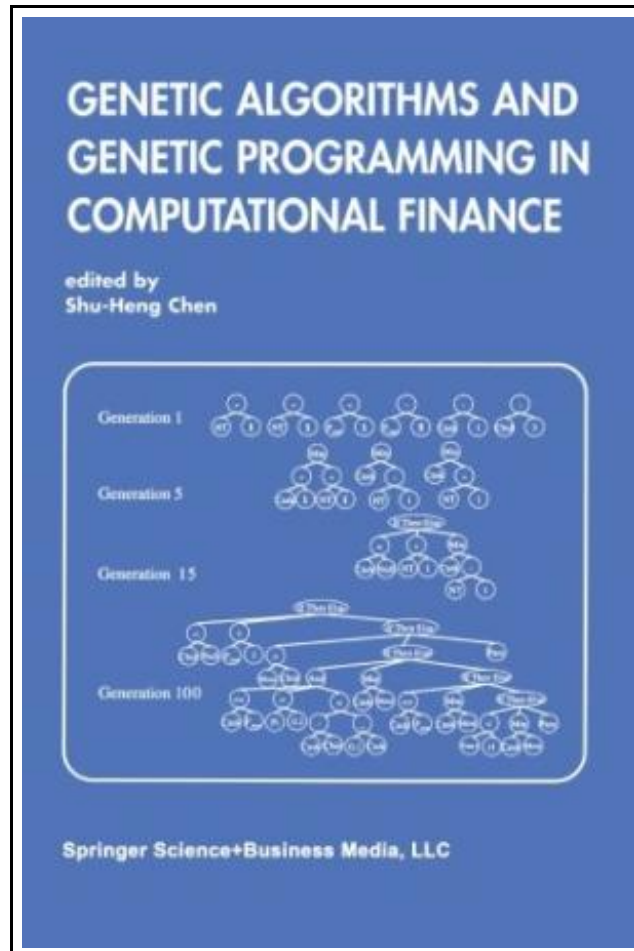# Genetic Algorithms and Genetic Programming in Computational Finance

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Reviews

Thorough information! Its such a good study. Sure, it is perform, still an amazing and interesting literature. Once you begin to read the book, it is extremely difficult to leave it before concluding.
(Evie Emmerich)

GENETIC ALGORITHMS AND GENETIC PROGRAMMING IN COMPUTATIONAL FINANCE

Book Condition: New. Publisher/Verlag: Springer, Berlin | After a decade of development, genetic algorithms and genetic programming have become a widely accepted toolkit for computational finance. Genetic Algorithms and Genetic Programming in Computational Finance is a pioneering volume devoted entirely to a systematic and comprehensive review of this subject. Chapters cover various areas of computational finance, including financial forecasting, trading strategies development, cash flow management, option pricing, portfolio management, volatility modeling, arbitraging, and agent-based simulations of artificial stock markets. Two tutorial chapters are also included to help readers quickly grasp the essence of these tools. Finally, a menu-driven software program, Simple GP, accompanies the volume, which will enable readers without a strong programming background to gain hands-on experience in dealing with much of the technical material introduced in this work. | List of Figures. List of Tables. Preface. 1. An Overview; S.-H. Chen. Part I: Introduction. 2. Genetic Algorithms in Economics and Finance; A.E. Drake, R.E. Marks. 3. Genetic Programming: A Tutorial; S.-H. Chen, et al. Part II: Forecasting. 4. GP and the Predictive Power of Internet Message Traffic; J.D. Thomas, K. Sycara. 5. Genetic Programming of Polynomial Models for Financial Forecasting; N.Y. Nikolaev, H. Iba. 6. NXCS: Hybrid Approach to Stock Indexes Forecasting; G. Armano, et al. Part III: Trading. 7. EDDIE for Financial Forecasting; E.P.K. Tsang, J. Li. 8. Forecasting Market Indices Using Evolutionary Automatic Programming; O'Neil, et al. 9. Genetic Fuzzy Expert Trading System for NASDAQ Stock Market Timing; S.S. Lam, et al. Part IV: Miscellaneous Applications Domains. 10. Portfolio Selection and Management; J.G.L. Lazo, et al. 11. Intelligent Cash Flow: Planning and Optimization Using GA; M.A.C. Pacheco, et al. 12. The Self-Evolving Logic of Financial Claim Prices; T.H. Noe, J. Wang. 13. using GP to Predict Exchange Rate Volatility; C.J. Neely, P.A. Weller. 14. EDDIE for...

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