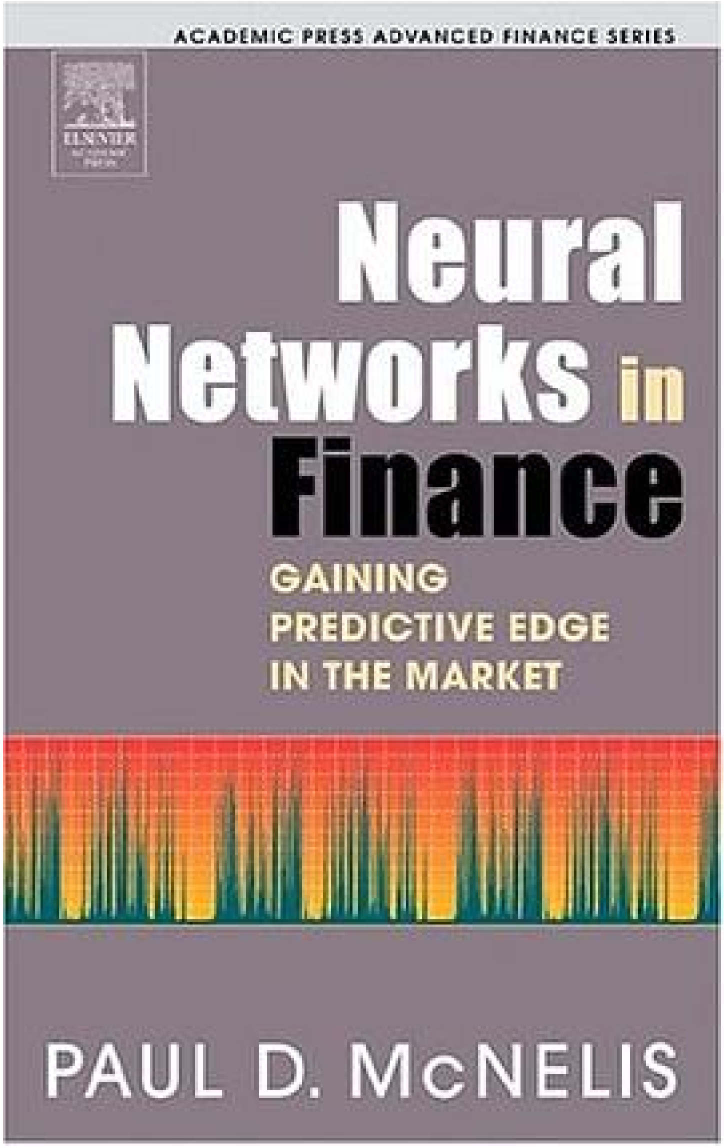
Neural Networks in Finance



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出版者:Academic Press

出版时间:2004-12-22

装帧:Hardcover

isbn:9780124859678

This book explores the intuitive appeal of neural networks and the genetic algorithm in finance. It demonstrates how neural networks used in combination with evolutionary computation outperform classical econometric methods for accuracy in forecasting, classification and dimensionality reduction.

McNelis utilizes a variety of examples, from forecasting automobile production and corporate bond spread, to inflation and deflation processes in Hong Kong and Japan, to credit card default in Germany to bank failures in Texas, to cap-floor volatilities in New York and Hong Kong.

* Offers a balanced, critical review of the neural network methods and genetic algorithms used in finance

* Includes numerous examples and applications

* Numerical illustrations use MATLAB code and the book is accompanied by a website

作者介绍:

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标签

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评论

扫了一眼，较差。

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书评

在缺少具体模型的非线性优化问题中，NN是已知可行的解决方法之一。
由基因算法训练的NN可以说是一种特殊类型的基因算法（由逆推训练的NN另当别论）。依然无法摆脱基因算法的一个主要局限：无法做结构性的突变，而只能在既定结构下做些参数调整。结果一个NN有效性往往取决于网...

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