



Neural Network Time Series: Forecasting of Financial Markets

By E. Michael Azoff

Download now

Read Online ➔

Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff

Neural Network Time Series Forecasting of Financial Markets E. Michael Azoff
The first comprehensive and practical introduction to using neural networks in financial time series forecasting. This practical working guide shows you how to understand, design and profitably use neural network techniques in financial market forecasting. It encompasses:

- A tutorial introduction to neural networks
- Data preprocessing
- Key network design issues
- Random walk probability theory
- Fully specified benchmarks (and code for implementing the benchmarks as pre-trained networks)
- An overview of futures trading
- Discussion of trading systems and risk management

The book focuses on the multilayer perception, one of the most powerful and successful network architectures that is used in the majority of commercial applications, especially financial time series forecasting. The fully specified benchmarks are a unique feature of the book and will be of particular benefit if you are contemplating designing your own neural network using one of the many commercial simulators.

 [Download Neural Network Time Series: Forecasting of Financi ...pdf](#)

 [Read Online Neural Network Time Series: Forecasting of Finan ...pdf](#)

Neural Network Time Series: Forecasting of Financial Markets

By E. Michael Azoff

Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff

Neural Network Time Series Forecasting of Financial Markets E. Michael Azoff The first comprehensive and practical introduction to using neural networks in financial time series forecasting. This practical working guide shows you how to understand, design and profitably use neural network techniques in financial market forecasting. It encompasses:

- A tutorial introduction to neural networks
- Data preprocessing
- Key network design issues
- Random walk probability theory
- Fully specified benchmarks (and code for implementing the benchmarks as pre-trained networks)
- An overview of futures trading
- Discussion of trading systems and risk management

The book focuses on the multilayer perception, one of the most powerful and successful network architectures that is used in the majority of commercial applications, especially financial time series forecasting. The fully specified benchmarks are a unique feature of the book and will be of particular benefit if you are contemplating designing your own neural network using one of the many commercial simulators.

Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff Bibliography

- Sales Rank: #2711298 in Books
- Published on: 1994-09-13
- Ingredients: Example Ingredients
- Original language: English
- Number of items: 1
- Dimensions: 9.37" h x .71" w x 6.22" l,
- Binding: Hardcover
- 212 pages



[Download Neural Network Time Series: Forecasting of Financi ...pdf](#)



[Read Online Neural Network Time Series: Forecasting of Finan ...pdf](#)

Download and Read Free Online Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff

Editorial Review

From the Publisher

Introduces the use of neural networks in forecasting and, in particular, financial time series forecasting. Provides much-needed guidance for applying predictive and decision-enhancing functions of neural nets to a wide range of global capital markets investments and futures trading.

From the Inside Flap

Neural Network Time Series Forecasting of Financial Markets A neural network is a computer program that can recognise patterns in data, learn from this and (in the case of time series data) make forecasts of future patterns. There are now over 20 commercially available neural network programs designed for use on financial markets and there have been some notable reports of their successful application. However, like any other computer program, neural networks are only as good as the data they are given and the questions that are asked of them. Proper use of a neural network involves spending time understanding and cleaning the data: removing errors, preprocessing and postprocessing. This book takes the reader beyond the 'black-box' approach to neural networks and provides the knowledge that is required for their proper design and use in financial markets forecasting —with an emphasis on futures trading. Comprehensively specified benchmarks are provided (including weight values), drawn from time series examples in chaos theory and financial futures. The book covers data preprocessing, random walk theory, trading systems and risk analysis. It also provides a literature review, a tutorial on backpropagation, and a chapter on further reading and software. For the professional financial forecaster this book is without parallel as a comprehensive, practical and up-to-date guide to this important subject.

About the Author

About the author E. MICHAEL AZOFF is founder and director of Themisto Numerics Ltd, UK, a consultancy specialising in neural network applications, and where he is currently investigating financial market forecasting techniques. Dr Azoff is a chartered engineer, who has published research papers and is also on the editorial board of the learned journal Neural Computing and Applications.

Users Review

From reader reviews:

Toni Styer:

Book is to be different per grade. Book for children right up until adult are different content. As we know that book is very important normally. The book Neural Network Time Series: Forecasting of Financial Markets seemed to be making you to know about other understanding and of course you can take more information. It is very advantages for you. The guide Neural Network Time Series: Forecasting of Financial Markets is not only giving you considerably more new information but also being your friend when you sense bored. You can spend your spend time to read your guide. Try to make relationship while using book Neural Network Time Series: Forecasting of Financial Markets. You never truly feel lose out for everything when you read some books.

Jon Cerrone:

The book Neural Network Time Series: Forecasting of Financial Markets will bring someone to the new experience of reading a new book. The author style to spell out the idea is very unique. If you try to find new book to read, this book very acceptable to you. The book Neural Network Time Series: Forecasting of Financial Markets is much recommended to you to read. You can also get the e-book in the official web site, so you can quickly to read the book.

Phillip Chadwick:

The reserve with title Neural Network Time Series: Forecasting of Financial Markets includes a lot of information that you can learn it. You can get a lot of profit after read this book. That book exist new knowledge the information that exist in this book represented the condition of the world right now. That is important to yo7u to know how the improvement of the world. This book will bring you inside new era of the globalization. You can read the e-book on your own smart phone, so you can read the item anywhere you want.

Anthony Martin:

Beside this Neural Network Time Series: Forecasting of Financial Markets in your phone, it could give you a way to get nearer to the new knowledge or data. The information and the knowledge you might got here is fresh in the oven so don't always be worry if you feel like an older people live in narrow town. It is good thing to have Neural Network Time Series: Forecasting of Financial Markets because this book offers to you personally readable information. Do you often have book but you do not get what it's interesting features of. Oh come on, that won't happen if you have this within your hand. The Enjoyable option here cannot be questionable, just like treasuring beautiful island. Techniques you still want to miss it? Find this book as well as read it from at this point!

**Download and Read Online Neural Network Time Series:
Forecasting of Financial Markets By E. Michael Azoff
#CDEGI5MQ6FA**

Read Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff for online ebook

Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff books to read online.

Online Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff ebook PDF download

Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff Doc

Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff Mobipocket

Neural Network Time Series: Forecasting of Financial Markets By E. Michael Azoff EPub