



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:

Joni Thompson:

Have you spare time for the day? What do you do when you have much more or little spare time? Yeah, you can choose the suitable activity with regard to spend your time. Any person spent all their spare time to take a move, shopping, or went to the Mall. How about open or even read a book titled Neural Network Time Series: Forecasting of Financial Markets? Maybe it is for being best activity for you. You understand beside you can spend your time with the favorite's book, you can wiser than before. Do you agree with their opinion or you have different opinion?

Cheryl Ruiz:

Now a day people who Living in the era everywhere everything reachable by interact with the internet and

the resources included can be true or not call for people to be aware of each facts they get. How people have to be smart in obtaining any information nowadays? Of course the answer is reading a book. Reading a book can help individuals out of this uncertainty Information mainly this Neural Network Time Series: Forecasting of Financial Markets book as this book offers you rich data and knowledge. Of course the knowledge in this book hundred percent guarantees there is no doubt in it you know.

Hubert Wooten:

Spent a free a chance to be fun activity to accomplish! A lot of people spent their leisure time with their family, or all their friends. Usually they carrying out activity like watching television, about to beach, or picnic inside the park. They actually doing same every week. Do you feel it? Do you want to something different to fill your own personal free time/ holiday? May be reading a book may be option to fill your cost-free time/ holiday. The first thing you will ask may be what kinds of book that you should read. If you want to try look for book, may be the guide untitled Neural Network Time Series: Forecasting of Financial Markets can be very good book to read. May be it might be best activity to you.

Hazel Fletcher:

This Neural Network Time Series: Forecasting of Financial Markets is fresh way for you who has fascination to look for some information because it relief your hunger associated with. Getting deeper you on it getting knowledge more you know or you who still having bit of digest in reading this Neural Network Time Series: Forecasting of Financial Markets can be the light food in your case because the information inside this specific book is easy to get through anyone. These books create itself in the form and that is reachable by anyone, sure I mean in the e-book type. People who think that in book form make them feel drowsy even dizzy this reserve is the answer. So there is not any in reading a publication especially this one. You can find what you are looking for. It should be here for you actually. So , don't miss it! Just read this e-book type for your better life as well as knowledge.

**Download and Read Online Neural Network Time Series:
Forecasting of Financial Markets By E. Michael Azoff
#3Z1APGBW294**

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