Genetic Algorithms and Genetic Programming in Computational Finance

By Shu-Heng Chen

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...

READ ONLINE
[1.28 MB]

Reviews

It is an awesome publication which i actually have ever read through. it had been writtern really properly and valuable. I found out this book from my i and dad recommended this pdf to discover.
-- Doyle Schmeler

This book is definitely not simple to begin on studying but quite fun to see. I actually have read and that i am sure that i will gonna read through yet again once again in the foreseeable future. It is extremely difficult to leave it before concluding, once you begin to read the book.
-- Brennan Koelpin