



Neural Network Time Series: Forecasting of Financial Markets

E. Michael Azoff

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A practical introduction to the use of neural networks in financial time series forecasting, this monograph encompasses such topics as data preprocessing, random walk probability theory and specified benchmarks (and the code that is used to implement benchmarks as pre-trained networks). There is also an overview of futures trading and discussion of trading systems and risk management. Emphasis is placed on multilayer perception networks, which are used in many commercial applications.

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