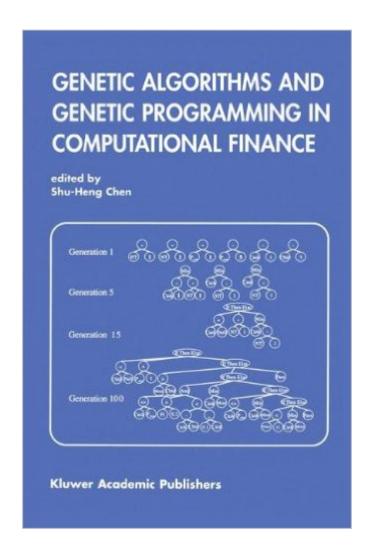
The book was found

Genetic Algorithms And Genetic Programming In Computational Finance





Synopsis

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.

Book Information

Hardcover: 489 pages

Publisher: Springer; 2002 edition (July 31, 2002)

Language: English

ISBN-10: 0792376013

ISBN-13: 978-0792376019

Product Dimensions: 6.1 x 1.1 x 9.2 inches

Shipping Weight: 2 pounds (View shipping rates and policies)

Average Customer Review: 4.0 out of 5 stars Â See all reviews (1 customer review)

Best Sellers Rank: #3,771,614 in Books (See Top 100 in Books) #66 in Books > Computers &

Technology > Programming > Algorithms > Genetic #1481 in Books > Business & Money >

Processes & Infrastructure > Operations Research #5312 in Books > Business & Money >

Economics > Theory

Customer Reviews

This book describes financial algorithms in several domains. Portfolio management, volatility, price forecasting... all described in easy to adapt way. It is something between Genetic Programming and Computational Finance. If you are looking for "GP basics" book - don't buy it. Here you will find easy to understand formulas but rather for finance domain. I'll definitely read it again in the future.

Download to continue reading...

Genetic Algorithms and Genetic Programming in Computational Finance The Design of Innovation:

Lessons from and for Competent Genetic Algorithms (Genetic Algorithms and Evolutionary Computation) Corporate Finance: Corporate Finance Guide To Understanding Corporate Finance With Strategies For Business Owners For Utilizing Corporate Finance Including ... Finance Business, Theory And Practice) Fusion of Neural Networks, Fuzzy Systems and Genetic Algorithms: Industrial Applications (International Series on Computational Intelligence) Swift Programming Artificial Intelligence: Made Easy, w/ Essential Programming Learn to Create your * Problem Solving * Algorithms! TODAY! w/ Machine ... engineering, r programming, iOS development) Algorithms on Strings, Trees and Sequences: Computer Science and Computational Biology Biological Modeling and Simulation: A Survey of Practical Models, Algorithms, and Numerical Methods (Computational Molecular Biology) Bio-inspired Algorithms for the Vehicle Routing Problem (Studies in Computational Intelligence) Genetic Algorithms and Engineering Design (Engineering Design and Automation) Principles of Corporate Finance (The Mcgraw-Hill/Irwin Series in Finance, Insurance, and Real Estate) (McGraw-Hill/Irwin Series in Finance, Insurance and Real Estate (Hardcover)) Genetic Algorithms and Simulated Annealing Introduction to Genetic Algorithms for Scientists and Engineers Neural Network Training Using Genetic Algorithms (Series in Machine Perception and Artificial Intelligence) Genetic Algorithms in Search, Optimization, and Machine Learning Personal Finance: Budgeting and Saving Money (FREE Bonuses Included) (Finance, Personal Finance, Budget, Budgeting, Budgeting Money, Save Money, Saving Money, Money) Genetic Algorithms + Data Structures = Evolution Programs An Introduction to Genetic Algorithms (Complex Adaptive Systems) Genetic Algorithms in C++ Hybrid Particle Swarm Algorithm for Multiobjective Optimization: Integrating Particle Swarm Optimization with Genetic Algorithms for Multiobjective Optimization Foundations of Genetic Algorithms 1995 (FOGA 3) (v. 3)

<u>Dmca</u>