Forecasting And Hedging In The Foreign Exchange Markets

Part I: Introduction: Motivation; Analytical Outlook.- Part II: Foreign Exchange Market Predictability: Equilibrium Relationships, Market Efficiency Concepts; Views from Complexity Theory; Conclusions.- Part III: Exchange Rate Forecasting with Support Vector Machines: Introduction; Statistical Analysis of Daily Exchange Rate Data; Support Vector Classification; Description of Empirical Study and Results.- Part IV: Exchange Rate Hedging in a Simulation/Optimization Framework: Introduction; Preferences Over Probability Distributions; Problem Statement and Computational Complexity; Model Implementation; Simulation/Optimization Experiments.- Part V: Contributions of the Dissertation: Exchange Rate Forecasting with Support Vector Machines; Exchange Rate Hedging in a Simulation/Optimization Framework. EAN/ISBN : 9783642004957 Publisher(s): Springer, Berlin Format: ePub/PDF Author(s): Ullrich, Christian