Foreign Exchange Rate Forecasting Using Artificial Neural Networks

Preface.- Are foreign exchange rates predictable? An anatomy of a survey from artificial neural networks perspective.- Basic principles of ANN algorithms.- Data preparation in neural network data analysis.- Forecasting foreign exchange rates using an adaptive back-propagation algorithm with optimal learning rate and momentum factor.- An online learning algorithm with adaptive forgetting factors for BP neural network in foreign exchange rate forecasting.- An improved BP algorithm with adaptive smoothing momentum terms for foreign exchange rate prediction.- Hybridizing BPNN and exponential smoothing for foreign exchange rate prediction.- A nonlinear combined model integrating ANN and GLAR for exchange rate forecasting.- A hybrid GA-based SVM model for foreign exchange market trends exploration.- Forecasting foreign exchange rates with a multistage neural network ensemble model.- Foreign exchange rate ensemble forecasting with neural network meta-learning.- A confidence-based neural network ensemble model for predicting foreign exchange market movement direction.- Foreign exchange rates forecasting with multiple candidate models: selecting or combining?.- Developing an intelligent Forex rolling forecasting and trading decision support system I: conceptual framework, modeling techniques and system implementation: developing an intelligent Forex rolling forecasting and trading decision support system II-An empirical and comprehensive assessment.- References.- Subject index.- Author index.
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