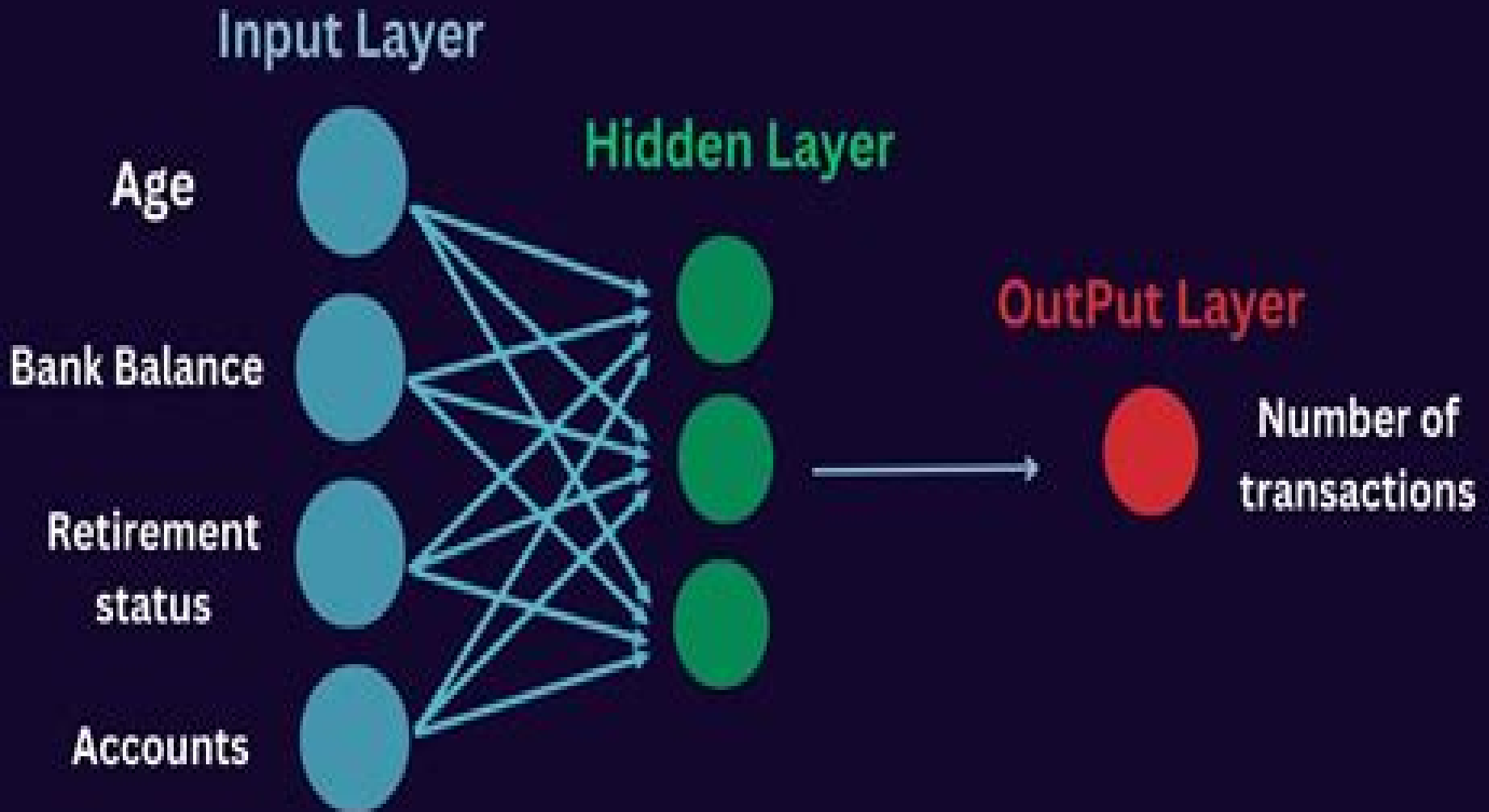


Neural Networks for Financial Forecasting



Artificial Neural Networks Applications In Financial Forecasting

Anthony S. Fauci



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volatility nonlinearity and irregularity Since the Bretton Woods System collapsed in 1970s the fluctuations in the foreign exchange market are more volatile than ever Furthermore some important factors such as economic growth trade development interest rates and inflation rates have significant impacts on the exchange rate fluctuation Meantime these characteristics also make it extremely difficult to predict foreign exchange rates Therefore exchange rates forecasting has become a very important and challenge research issue for both academic and ind trial communities In this monograph the authors try to apply artificial neural networks ANNs to exchange rates forecasting Selection of the ANN approach for change rates forecasting is because of ANNs unique features and powerful pattern recognition capability Unlike most of the traditional model based forecasting techniques ANNs are a class of data driven self adaptive and nonlinear methods that do not require specific assumptions on the und lying data generating process These features are particularly appealing for practical forecasting situations where data are abundant or easily available even though the theoretical model or the underlying relationship is known Furthermore ANNs have been successfully applied to a wide range of forecasting problems in almost all areas of business industry and engineering In addition ANNs have been proved to be a universal fu tional approximator that can capture any type of complex relationships

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