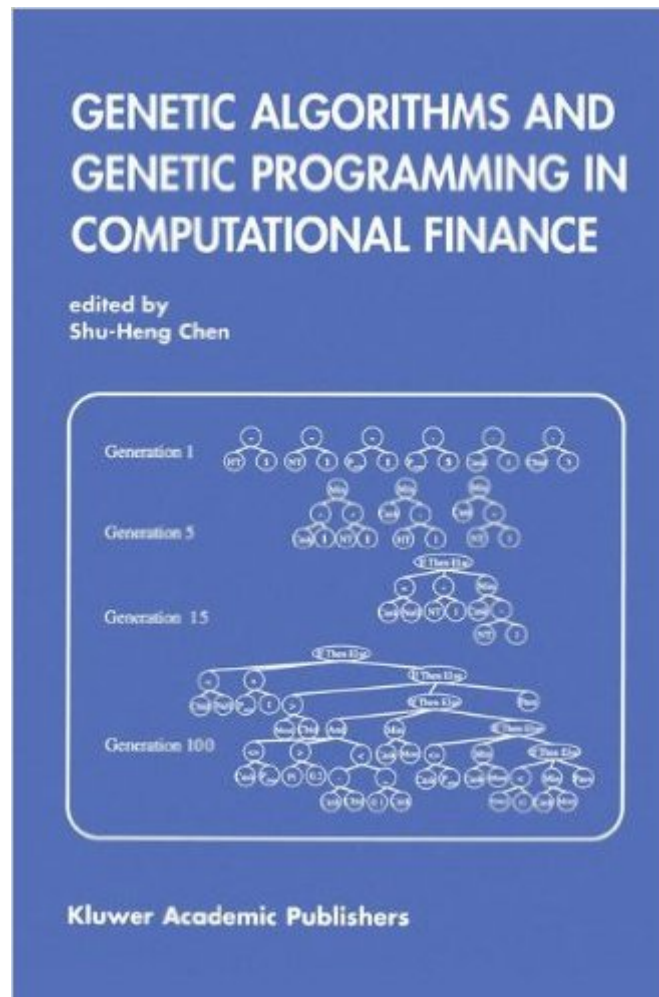


The book was found

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, arbitrage, 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.

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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.

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