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Perspectives on Econometrics and Applied Economics Mark Taylor,2014-06-11 This volume is dedicated to the memory and the achievements of Professor Sir Clive Granger economics Nobel laureate and one of the great econometricians and applied economists of the twentieth and early twenty first centuries It comprises contributions from leading econometricians and applied economists who knew Sir Clive and interacted with him over the years and who wished to pay tribute to him as both a great economist and econometrician and as a great man This book was originally published as a special issue of Applied Financial Economics

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evaluation with a strong grounding in research and biostatistical principles **The British National Bibliography** Arthur James Wells,2004 **Artificial Intelligence for Financial Markets** Thomas Barrau,Raphael Douady,2022-05-31 This book introduces the novel artificial intelligence technique of polymodels and applies it to the prediction of stock returns The idea of polymodels is to describe a system by its sensitivities to an environment and to monitor it imitating what a natural brain does spontaneously In practice this involves running a collection of non linear univariate models This very powerful standalone technique has several advantages over traditional multivariate regressions With its easy to interpret results this method provides an ideal preliminary step towards the traditional neural network approach The first two chapters compare the technique with other regression alternatives and introduces an estimation method which regularizes a polynomial regression using cross validation The rest of the book applies these ideas to financial markets Certain equity return components are predicted using polymodels in very different ways and a genetic algorithm is described which combines these different predictions into a single portfolio aiming to optimize the portfolio returns net of transaction costs Addressed to investors at all levels of experience this book will also be of interest to both seasoned and non seasoned statisticians

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