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EXCHANGE RATE PREDICTION USING SUPPORT VECTOR MACHINES



Exchange Rate Prediction
using Support Vector
Machines
A comparison with Artificial Neural Networks



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | A comparison with Artificial Neural Networks | With an estimated \$4.0 trillion average daily turnover, the global foreign currency exchange market is undoubtedly considered the largest and most liquid of all financial markets. The exchange market is a complex, nonlinear, and a dynamic system of which its time series, represented by the exchange rates, are inherently noisy, non-stationary, non-linear, and of an unstructured nature. These characteristics, combined with the immense trading volume...

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