

## **FOREIGN EXCHANGE RATE FORECASTING WITH ARTIFICIAL NEURAL NETWORKS%0A**

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### **FOREIGN EXCHANGE RATE FORECASTING WITH ARTIFICIAL NEURAL**

FOREIGN-EXCHANGE-RATE FORECASTING WITH ARTIFICIAL NEURAL NETWORKS Lean YU, Shouyang WANG and Kin Keung LAI

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### **Forecasting Foreign Exchange Rates With Artificial Neural**

Forecasting exchange rates is an important financial problem that is receiving increasing attention especially because of its difficulty and practical applications. Artificial neural networks

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### **Forecasting of Foreign Currency Exchange Rate Using Neural**

Forecasting of Foreign Currency Exchange Rate Using Neural Network Dr. S. Kumar Chandar #1, Dr. M. Sumathi\*2, Dr S. N. Sivanandam #3 #1 Associate Professor, Christ University / PhD Scholar, Madurai Kamaraj University, Madurai, India

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### **FORECASTING FOREIGN EXCHANGE RATES WITH ARTIFICIAL NEURAL**

W. Huang, Y. Nakamori and S. Y. Wang, Using change-point detection to seek optimal training set for neural networks in foreign exchange rates forecasting, submitted to International Journal of Computational Intelligence and Organization, 2002b .

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### **Artificial Neural Network Model for Forecasting Foreign**

foreign exchange data. In this work, an artificial neural network foreign exchange rate forecasting model (AFERFM) was designed for foreign exchange rate forecasting to correct some of these problems. The design was divided into two phases, namely: training and forecasting. In the training phase, back propagation algorithm was used to train the foreign exchange rates

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### **Forecasting exchange rate better with artificial neural**

This paper brings into play neural network to make one-step-ahead prediction of weekly Indian rupee/US dollar exchange rate. We also compare the forecasting accuracy of neural network with that of linear autoregressive and random walk models.

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### **Forecasting Exchange Rates using Artificial Neural Networks**

1 Forecasting Exchange Rates using Artificial Neural Networks N.V.CHANDRASEKARA AND C.D.TILAKARATNE Department of Statistics, University of Colombo, Sri Lanka

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### **An Artificial Neural Network Model to Forecast Exchange Rates**

An Artificial Neural Network Model to Forecast Exchange Rates. 59 ral network model by applying the idea of the optimiza-tion layer by layer to the model.

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### **Currency Exchange Rate Forecasting with Neural Networks**

with Neural Networks The goal of the research presented in this paper is to study the prediction of foreign currency exchange rates using artificial neural networks.

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### **Forecasting Foreign Exchange Rate during Crisis A Neural**

Forecasting Foreign Exchange Rate during Crisis - A Neural Network Approach K. V. Bhanu Murthy Department of Commerce, Delhi School of Economics, University of Delhi, India Abstract. This paper attempts to use an artificial neural network for exchange rate forecasting. With the liberalisation of the exchange rate regime in India, there was an interest in forecasting exchange rates. In recent

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### **Neural Network Based Forecasting of Foreign Currency**

Keywords- Artificial Neural Network, Back Propagation Algorithm, Forecasting, Foreign Exchange Rate and Training Function. I. INTRODUCTION Forecasting of Foreign Exchange Rate (FOREX) is one the challenging applications in modern time series forecasting. The rates are naturally noisy, disordered and non-stationary. These characteristics suggest that there is no absolute information that could

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### **Foreign Exchange Rate Forecasting with Artificial Neural**

Focuses on forecasting foreign exchange rates via artificial neural networks (ANNs) The book s modeling framework is multi-level enabling agent of an intelligent foreign-exchange-rate-forecasting methodology.

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### **Foreign Exchange Rates Forecasting with Convolutional**

Foreign exchange rates forecasting Convolutional neural network Long-term forecasting Adaptive gradient algorithm 1 Introduction Convolutional Neural Network (CNN) has drawn vast attention in the field of machine learning in these years, because of its remarkable performance on complex real-world problems.

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