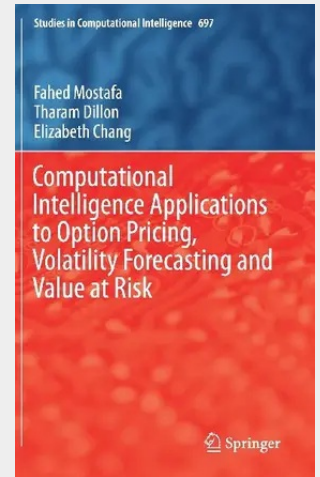


Computational Intelligence Applications to Option Pricing, Volatility Forecasting and Value at Risk

This book demonstrates the power of neural networks in learning complex behavior from the underlying financial time series data. The results presented also show how neural networks can successfully be applied to volatility modeling, option pricing, and value-at-risk modeling. These features mean that they can be applied to market-risk problems to overcome classic problems associated with statistical models.

CHAPTER 1 Introduction.- CHAPTER 2 Time Series Modelling.- CHAPTER 3 Options and Options Pricing Models.- CHAPTER 4 Neural Networks and Financial Forecasting.- CHAPTER 5 Important Problems in Financial Forecasting.- CHAPTER 6 Volatility Forecasting.- CHAPTER 7 Option Pricing.- CHAPTER 8 Value-at-Risk.- CHAPTER 9 Conclusion and Discussion.



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