

Financial decision making using computational intelligence

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Abstrak

The increasing complexity of financial problems and the enormous volume of financial data often make it difficult to apply traditional modeling and algorithmic procedures. In this context, the field of computational intelligence provides an arsenal of particularly useful techniques. These techniques include new modeling tools for decision making under risk and uncertainty, data mining techniques for analyzing complex data bases, and powerful algorithms for complex optimization problems. Computational intelligence has also evolved rapidly over the past few years and it is now one of the most active fields in operations research and computer science. This volume presents the recent advances of the use of computation intelligence in financial decision making. The book covers all the major areas of computational intelligence and a wide range of problems in finance, such as portfolio optimization, credit risk analysis, asset valuation, financial forecasting, and trading.