Shu-Heng Chen Paul Wang (Eds.)

# Computational Intelligence in Economics and Finance



Mika Sato-Ilic, Maria Virvou, George A Tsihrintzis, Valentina Emilia Balas, Canicious Abeynayake

**Computational Intelligence in Economics and Finance** Paul P. Wang, 2013-03-09 Due to the ability to handle specific characteristics of economics and finance forecasting problems like e g non linear relationships behavioral changes or knowledge based domain segmentation we have recently witnessed a phenomenal growth of the application of computational intelligence methodologies in this field In this volume Chen and Wang collected not just works on traditional computational intelligence approaches like fuzzy logic neural networks and genetic algorithms but also examples for more recent technologies like e g rough sets support vector machines wavelets or ant algorithms After an introductory chapter with a structural description of all the methodologies the subsequent parts describe novel applications of these to typical economics and finance problems like business forecasting currency crisis discrimination foreign exchange markets or stock markets Selected Issues in Experimental Economics Kesra Nermend, Małgorzata Łatuszyńska, 2016-03-24 The aim of behavior this volume is to provide deep insights and the latest scientific developments and trends in experimental economics Derived from the 2015 Computational Methods in Experimental Economics CMEE conference this book features papers containing research and analysis of economic experiments concerning research in such areas as management science decision theory game theory marketing and political science The goal is to present possibilities for using various computer methods in the scope of experimental economics to further provide researchers with a wide variety of tools The field of experimental economics is rapidly evolving Modern use of experimental economics requires the integration of knowledge in the domains of economic sciences computer science psychology and neuroscience Recent research includes experiments conducted both in the laboratory and in the field and the results are used for testing and a better understanding of economic theories Researchers working in this field use mainly a set of well established methods and computer tools that support the experiments Methods such as artificial intelligence computer simulation and computer graphics however are not represented enough in experimental economics studies and most experimenters do not consider their usage. The goal of the conference and the enclosed papers is to allow for an exchange of experiences and to promote joint initiatives to insight change in this trend Artificial Intelligence in Economics and Finance Theories Tankiso Moloi, Tshilidzi Marwala, 2020-05-07 As Artificial Intelligence AI seizes all aspects of human life there is a fundamental shift in the way in which humans are thinking of and doing things Ordinarily humans have relied on economics and finance theories to make sense of and predict concepts such as comparative advantage long run economic growth lack or distortion of information and failures role of labour as a factor of production and the decision making process for the purpose of allocating resources among other theories Of interest though is that literature has not attempted to utilize these advances in technology in order to modernize economic and finance theories that are fundamental in the decision making process for the purpose of allocating scarce resources among other things With the simulated intelligence in machines which allows machines to act like humans and to some extent even

anticipate events better than humans thanks to their ability to handle massive data sets this book will use artificial intelligence to explain what these economic and finance theories mean in the context of the agent wanting to make a decision The main feature of finance and economic theories is that they try to eliminate the effects of uncertainties by attempting to bring the future to the present The fundamentals of this statement is deeply rooted in risk and risk management In behavioural sciences economics as a discipline has always provided a well established foundation for understanding uncertainties and what this means for decision making Finance and economics have done this through different models which attempt to predict the future On its part risk management attempts to hedge or mitigate these uncertainties in order for the planner to reach the favourable outcome This book focuses on how AI is to redefine certain important economic and financial theories that are specifically used for the purpose of eliminating uncertainties so as to allow agents to make informed decisions In effect certain aspects of finance and economic theories cannot be understood in their entirety without the incorporation of AI Computational Intelligence in Economics and Finance, 2005 Recent Advances in Decision Making Elisabeth Rakus-Andersson, Ronald R. Yager, Nikhil Ichalkaranje, 2009-08-04 Intelligent paradigms are increasingly finding their ways in the design and development of decision support systems. This book presents a sample of recent research results from key researchers The contributions include Introduction to intelligent systems in decision making A new method of ranking intuitionistic fuzzy alternatives Fuzzy rule base model identification by bacterial memetic algorithms Discovering associations with uncertainty from large databases Dempster Shafer structures monotonic set measures and decision making Interpretable decision making models A general methodology for managerial decision making Supporting decision making via verbalization of data analysis results using linguistic data summaries Computational intelligence in medical decisions making This book is directed to the researchers graduate students professors decision makers and to those who are interested to investigate intelligent paradigms in decision making **Computational** Intelligence Paradigms Mika Sato-Ilic, Maria Virvou, George A Tsihrintzis, Valentina Emilia Balas, Canicious Abeynavake, 2008-06-17 System designers are faced with a large set of data which has to be analysed and processed efficiently Advanced computational intelligence paradigms present tremendous advantages by offering capabilities such as learning generalisation and robustness These capabilities help in designing complex systems which are intelligent and robust The book includes a sample of research on the innovative applications of advanced computational intelligence paradigms The characteristics of computational intelligence paradigms such as learning generalization based on learned knowledge knowledge extraction from imprecise and incomplete data are the extremely important for the implementation of intelligent machines The chapters include architectures of computational intelligence paradigms knowledge discovery pattern classification clusters support vector machines and gene linkage analysis We believe that the research on computational intelligence will simulate great interest among designers and researchers of complex systems It is important to use the fusion

of various constituents of computational intelligence to offset the demerits of one paradigm by the merits of another The Handbook on Reasoning-Based Intelligent Systems Kazumi Nakamatsu, 2013 This book consists of various contributions in conjunction with the keywords OC reasoningOCO and OC intelligent systemsOCO which widely covers theoretical to practical aspects of intelligent systems Therefore it is suitable for researchers or graduate students who want to study intelligent systems generally Meta-Heuristics Optimization Algorithms in Engineering, Business, Economics, and Finance Vasant, Pandian M., 2012-09-30 Optimization techniques have developed into a significant area concerning industrial economics business and financial systems With the development of engineering and financial systems modern optimization has played an important role in service centered operations and as such has attracted more attention to this field Meta heuristic hybrid optimization is a newly development mathematical framework based optimization technique Designed by logicians engineers analysts and many more this technique aims to study the complexity of algorithms and problems Meta Heuristics Optimization Algorithms in Engineering Business Economics and Finance explores the emerging study of meta heuristics optimization algorithms and methods and their role in innovated real world practical applications This book is a collection of research on the areas of meta heuristics optimization algorithms in engineering business economics and finance and aims to be a comprehensive reference for decision makers managers engineers researchers scientists financiers and economists as well as industrialists Time Series Analysis Chun-Kit Ngan, 2019-11-06 This book aims to provide readers with the current information developments and trends in a time series analysis particularly in time series data patterns technical methodologies and real world applications. This book is divided into three sections and each section includes two chapters Section 1 discusses analyzing multivariate and fuzzy time series Section 2 focuses on developing deep neural networks for time series forecasting and classification Section 3 describes solving real world domain specific problems using time series techniques. The concepts and techniques contained in this book cover topics in time series research that will be of interest to students researchers practitioners and professors in time series forecasting and classification data analytics machine learning deep learning and artificial intelligence The Oxford Handbook of Computational Economics and Finance Shu-Heng Chen, Mak Kaboudan, Ye-Rong Du, 2018 The Oxford Handbook of Computational Economics and Finance provides a survey of both the foundations of and recent advances in the frontiers of analysis and action It is both historically and interdisciplinarily rich and also tightly connected to the rise of digital society It begins with the conventional view of computational economics including recent algorithmic development in computing rational expectations volatility and general equilibrium It then moves from traditional computing in economics and finance to recent developments in natural computing including applications of nature inspired intelligence genetic programming swarm intelligence and fuzzy logic Also examined are recent developments of network and agent based computing in economics How these approaches are applied is examined in chapters on such subjects as trading robots and automated markets The

last part deals with the epistemology of simulation in its trinity form with the integration of simulation computation and dynamics Distinctive is the focus on natural computationalism and the examination of the implications of intelligent machines for the future of computational economics and finance Not merely individual robots but whole integrated systems are extending their immigration to the world of Homo sapiens or symbiogenesis

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