Record Nr. UNINA9910254335503321 Autore Mostafa Fahed Titolo Computational Intelligence Applications to Option Pricing, Volatility Forecasting and Value at Risk / / by Fahed Mostafa, Tharam Dillon, Elizabeth Chang Cham:,: Springer International Publishing:,: Imprint: Springer,, Pubbl/distr/stampa 2017 3-319-51668-X **ISBN** Edizione [1st ed. 2017.] 1 online resource (X, 171 p. 23 illus.) Descrizione fisica Collana Studies in Computational Intelligence, , 1860-949X;; 697 006.3 Disciplina Soggetti Computational intelligence Artificial intelligence Macroeconomics Operations research **Decision** making Computational Intelligence Artificial Intelligence Macroeconomics/Monetary Economics//Financial Economics Operations Research/Decision Theory Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia CHAPTER 1 Introduction -- CHAPTER 2 Time Series Modelling --Nota di contenuto 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. Sommario/riassunto The results in this book demonstrate the power of neural networks in learning complex behavior from the underlying financial time series data . The results in this book also demonstrate how neural networks can successfully be applied to volatility modeling, option pricings, and value at risk modeling. These features allow them to be applied to market risk problems to overcome classical issues associated with statistical models. .