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Titolo	Identifying Patterns in Financial Markets : New Approach Combining Rules Between PIPs and SAX / / by João Leitão, Rui Ferreira Neves, Nuno C.G. Horta
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Nota di bibliografia	Includes bibliographical references at the end of each chapters.
Nota di contenuto	Introduction -- Related Work -- SIR/GA approach -- Case studies.
Sommario/riassunto	This book describes a new pattern discovery approach based on the combination among rules between Perceptually Important Points (PIPs) and the Symbolic Aggregate approximation (SAX) representation optimized by Genetic Algorithm (GA). The proposed approach was tested with real data from S&P500 index and all the results obtained outperform the Buy&Hold strategy. Three different case studies are presented by the authors.