A Neural Network-based Clustering Methods for Statistical Arbitrage

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Abstract

This paper aims to propose a novel hybrid of classical statistical arbitrage problem and deep learning framework.

Key words: Mean reversion, statistical arbitrage, deep learning, autoencoder, k-means clustering.

1 Introduction

In this study, we aim to develop a method that ...

This paper is organized as follows. Section 2 reviews the basic mean-reversion strategy that were utilized developing the model. Section 3 proposes ...

2 More new section

Something to write down about.

3 New section

More thing to write down!

4 Results

Results!

5 Concluding remarks

Conclusion!

References

reference.