The Search for why my idea is a good one....

Purpose of paper:

To describe the model of the market that I am using and why it is a good idea

To present a methodology for developing an algorithm for prediction based on that model.

Many models of how the market works exist in this paper the market is viewed as a probabilistic system that is non-stationary whose observable variables have very inconsistent effects as purposed in (Arthur, 1995; Calafiore, Monastero, & Torino, 2010; Iokibe, Murata, & Koyama, 1995). Being as such the primary challenges presented by this model that are addressed are: The market being non-stationary causes patterns that may have been accurate for a given period of time are not guaranteed to be accurate in the future; the links between the changes in observable variables to changes in instrument values is very complex and generally weak (Iokibe et al., 1995); and any view of the market from “inside” the system is incomplete (Kendall, Su, & Kendali, 2004).

To cope with the challenges different approaches have been explored. In selected I present the this framework for an algorithm: Use social learning as suggested in (Kendall et al., 2004) but with the following modifications: Use multiple sets of ANNs with each agent each set being

neural network generalization is the goal of using a controller and multiple neural networks

Tool search!  
  
**GMDH (NN creation simulation training evaluation)**  
GMDH Shell is the easiest way to accurately forecast time series, create classifiers and regression models. Based on artificial neural networks, it allows you easily create predictive models, as well as preprocess data with dead simple point-and-click interface. Unlike other NN-based tools, it's very fast because of state-of-the-art parallel processing and great core algorithms optimization. [1]  
  
**R ( Statistical programming language that does everything )**   
R is a language and environment for statistical computing and graphics. It is a GNU project which is similar to the S language and environment which was developed at Bell Laboratories (formerly AT&T, now Lucent Technologies) by John Chambers and colleagues. R can be considered as a different implementation of S. There are some important differences, but much code written for S runs unaltered under R.  
R provides a wide variety of statistical (linear and nonlinear modelling, classical statistical tests, time-series analysis, classification, clustering, ...) and graphical techniques, and is highly extensible. The S language is often the vehicle of choice for research in statistical methodology, and R provides an Open Source route to participation in that activity.  
One of Rs strengths is the ease with which well-designed publication-quality plots can be produced, including mathematical symbols and formulae where needed. Great care has been taken over the defaults for the minor design choices in graphics, but the user retains full control.  
R is available as Free Software under the terms of the Free Software Foundations GNU General Public License in source code form. It compiles and runs on a wide variety of UNIX platforms and similar systems (including FreeBSD and Linux), Windows and MacOS. [1]