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Natural Computing in Computational Finance

Studies in Computational Intelligence, Volume 100

Editor-in-chief Prof. Janusz Kacprzyk Systems Research Institute Polish Academy of Sciences ul. Newelska 6 01-447 Warsaw Poland

E-mail: kacprzyk@ibspan.waw.pl

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Natural Computing in Computational Finance

With 79 Figures and 61 Tables



Dr. Anthony Brabazon
Head of Research - School of Business
Quinn School
University College Dublin
Belfield, Dublin 4
Ireland
anthony.brabazon@ucd.ie

Dr. Michael O'Neill
Director - Natural Computing Research
and Applications
School of Computer Science and Informatics
University College Dublin
Belfield, Dublin 4
Ireland
m.oneill@ucd.ie

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To Maria Tony

To Gráinne and Aoife Michael

Preface

The inspiration for this book stemmed from the success of EvoFin 2007, the first European Workshop on Evolutionary Computation in Finance and Economics, which was held as part of the EvoWorkshops at Evo* in Valencia, Spain in April 2007. The range and quality of papers submitted for the workshop underscored the significant level of research activity which is taking place at the interface of natural computing and finance. After the workshop, a call for papers was issued for this volume and following a rigorous, peer-reviewed, selection process a total of fourteen chapters were finally selected. The chapters were selected on the basis of technical excellence and as examples of the application of a range of natural computing and agent-based methodologies to a broad array of financial domains. The book is intended to be accessible to a wide audience and should be of interest to academics, students and practitioners in the fields of both natural computing and finance.

We would like to thank all the authors for their high-quality contributions and we would also like to thank the reviewers who generously gave of their time to peer-review all submissions. We also extend our thanks to Dr. Thomas Ditzinger of Springer-Verlag and to Professor Janusz Kacprzyk, editor of this book series, for their encouragement of and their support during the preparation of this book.

Dublin December 2007 Anthony Brabazon Michael O'Neill

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