Intelligent Data Engineering and Learning Perspectives on Financial Engineering and Data Mining

1st International Symposium IDEAL'98

L. Nu, L.W. Chan, I. King, A. Fu (Eds.)



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Lei Xu

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Space 7 0 6 1 5 0 4 1 0 2 0 5 0 0 10 100 1000 10000 10 100 1000 Mutual information bits Mutual information bits 8 J Sinkkonen and S Kaski 20 10 0 0 1 0 3 0 5 0 7 Mutual information mbits Analyses on the Generalised Lotto Type Competitive Learning Andrew Luk St B P Neural Investments Pty Limited Australia Abstract In generalised lotto type competitive learning algorithm more than one winner exist The winners are divided into a number of tiers or divisions with each tier being rewarded differently All the losers are penalised which can be equally or differently In order to study the various properties of the generalised lotto type competitive learning a set of equations which governs its operations is formulated This is then used to analyse the stability and other dynamic properties of the generalised lotto type competitive learning Intelligent Data Engineering and Automated Learning - IDEAL 2009 Emilio Corchado, Hujun Yin, 2009-09-07 This book constitutes the refereed proceedings of the 10th International Conference on Intelligent Data Engineering and Automated Learning IDEAL 2009 held in Burgos Sapin in September 2009 The 100 revised full papers presented were carefully reviewed and selected from over 200 submissions for inclusion in the book The papers are organized in topical sections on learning and information processing data mining and information management neuro informatics bio informatics and bio inspired models agents and hybrid systems soft computing techniques in data mining recent advances on swarm based computing intelligent computational techniques in medical image processing advances on ensemble learning and information fursion financial and business engineering modeling and applications MIR day 2009 Burgos and nature inspired models for industrial applications

Intelligent Data Engineering and Automated Learning - IDEAL 2008 Colin Fyfe, Dongsup Kim, Soo-Young Lee, Hujun Yin,2008-11-04 IDEAL 2008 was the ninth IDEAL conference to take place earlier editions were held in Hong Kong the UK Australia and Spain This was the first time though hopefully not the last time that it took place in Daejeon South Korea during November 2 5 2008 As the name suggests the conference attracts researchers who are involved in either data engineering or learning or increasingly both The former topic involves such aspects as data mining or intelligent knowledge discovery from databases infor tion retrieval systems data warehousing speech image video processing and mul media data analysis There has been a traditional strand of data engineering at IDEAL conferences which has been based on financial data management such as fraud det tion portfolio analysis prediction and so on This has more recently been joined by a strand devoted to bioinformatics particularly neuroinformatics and gene expression analysis Learning is the other major topic for these conferences and this is addressed by searchers in artificial neural networks machine learning evolutionary algorithms artificial immune systems ant algorithms probabilistic modelling fuzzy systems and agent modelling The core of all these algorithms is adaptation Intelligent Data Engineering and Automated Learning - IDEAL 2006 Emilio Corchado, Hujun Yin, Vicente Botti, Colin Fyfe, 2006-09-26 This book constitutes the refereed proceedings of the 7th International Conference on Intelligent Data Engineering and Automated Learning IDEAL 2006 The 170 revised full papers presented were carefully selected from 557 submissions. The papers are organized in topical sections on learning and

information processing data mining retrieval and management bioinformatics and bio inspired models agents and hybrid systems financial engineering as well as a special session on nature inspired date technologies Intelligent Data Mining Da Ruan, Guoging Chen, Etienne E. Kerre, Geert Wets, 2005-08-24 Intelligent Data Mining Techniques and Applications is an organized edited collection of contributed chapters covering basic knowledge for intelligent systems and data mining applications in economic and management industrial engineering and other related industrial applications. The main objective of this book is to gather a number of peer reviewed high quality contributions in the relevant topic areas The focus is especially on those chapters that provide theoretical analytical solutions to the problems of real interest in intelligent techniques possibly combined with other traditional tools for data mining and the corresponding applications to engineers and managers of different industrial sectors Academic and applied researchers and research students working on data mining can also directly benefit from this book **Support Vector Machines for Pattern Classification** Shigeo Abe, 2010-07-23 A guide on the use of SVMs in pattern classification including a rigorous performance comparison of classifiers and regressors The book presents architectures for multiclass classification and function approximation problems as well as evaluation criteria for classifiers and regressors Features Clarifies the characteristics of two class SVMs Discusses kernel methods for improving the generalization ability of neural networks and fuzzy systems Contains ample illustrations and examples Includes performance evaluation using publicly available data sets Examines Mahalanobis kernels empirical feature space and the effect of model selection by cross validation Covers sparse SVMs learning using privileged information semi supervised learning multiple classifier systems and multiple kernel learning Explores incremental training based batch training and active set training methods and decomposition techniques for linear programming SVMs Discusses variable selection for support vector regressors Applied Quantitative Methods for Trading and Investment Christian L. Dunis, Jason Laws, Patrick Naïm, 2004-01-09 This book provides a manual on quantitative financial analysis Focusing on advanced methods for modelling financial markets in the context of practical financial applications it will cover data software and techniques that will enable the reader to implement and interpret quantitative methodologies specifically for trading and investment Includes contributions from an international team of academics and quantitative asset managers from Morgan Stanley Barclays Global Investors ABN AMRO and Credit Suisse First Boston Fills the gap for a book on applied quantitative investment trading models Provides details of how to combine various models to manage and trade a portfolio

Large-Scale Scientific Computing Ivan Lirkov, Svetozar D. Margenov, Jerzy Wasniewski, 2006-02-15 This book constitutes the thoroughly refereed post proceedings of the 5th International Conference on Large Scale Scientific Computations LSSC 2005 held in Sozopol Bulgaria in June 2005 The 75 revised full papers presented together with five invited papers were carefully reviewed and selected for inclusion in the book The papers are organized in topical sections Ordinary Shares, Exotic Methods Francis Eng-Hock Tay, Lixiang Shen, Lijuan Cao, 2003 Exotic methods refer to a

particular function within a general soft computing method such as genetic algorithms neural networks and rough sets theory They are applied to ordinary shares for a variety of financial purposes such as portfolio selection and optimization classification of market states forecasting of market states and data mining This is in contrast to the wide spectrum of work done on exotic financial instruments wherein advanced mathematics is used to construct financial instruments for hedging risks and for investment In this book particular aspects of the general method are used to create interesting applications For instance genetic niching produces a family of portfolios for the trader to choose from Support vector machines a special form of neural networks forecast the financial markets such a forecast is on market states of which there are three uptrending mean reverting and downtrending A self organizing map displays in a vivid manner the states of the market Rough sets with a new discretization method extract information from stock prices **Artificial Economics and Self Organization** Stephan Leitner, Friederike Wall, 2013-08-16 This volume presents recent advances in the dynamic field of Artificial Economics and its various applications Artificial Economics provides a structured approach to model and investigate economic and social systems In particular this approach is based on the use of agent based simulations and further computational techniques. The main aim is to analyze the outcomes at the overall systems level as results from the agents behavior at the micro level These emergent characteristics of complex economic and social systems can neither be foreseen nor are they intended The emergence rather makes these systems function Artificial Economics especially facilitates the investigation of this emergent systems behavior **Innovations in Applied Artificial Intelligence** Bob Orchard, Chunsheng Yang, 2004-05-07 This book constitutes the refereed proceedings of the 17th International Conference on Industrial and Engineering Applications of Artificial Intelligence and Expert Systems IEA AIE 2004 held in Ottawa Canada in May 2004 The 129 revised full papers presented were carefully reviewed and selected from 208 submissions. The papers are organized in topical sections on neural networks bioinformatics data mining general applications autonomous agents intelligent systems knowledge processing and NLP intelligent user interfaces evolutionary computing fuzzy logic human roboter interaction computer vision and image processing machine learning and case based reasoning heuristic search security Internet applications planning and scheduling constraint satisfaction e learning expert systems applications to design machine learning and image processing **Database and Expert Systems Applications** Abdelkader Hameurlain, Rosine Cicchetti, Roland Traunmüller, 2003-08-02 th 2002 DEXA the 13 International Conference on Database and Expert Systems Applications was held on September 2 6 2002 at the Universit Aix Marseille II France The quickly growing field of information systems required the establishment of more specialized discussion platforms the DaWaK conference EC Web conference eGOV conference and DEXA workshops and there were held in parallel with DEXA also in Aix en Provence The resulting book was prepared with great effort Starting with the preparation of submitted papers the papers went through the reviewing process The accepted papers were revised to final versions by their authors and arranged to the

conference program This year 241 papers were submitted and our thanks go to all who have contributed The program committee and the supporting reviewers produced altogether about 730 referee reports on average three reports per paper and selected 89 papers for presentation The papers presented here encompass the extensive domain of databases together with the other conferences and workshops of the DEXA event cluster a vast part of applied computer science was covered In this way DEXA has blazed the trail At this point we would like to acknowledge to all institutions which actively supported this conference and made it possible These are IUT Universit Aix Marseille II FAW DEXA Association the Austrian Computer Society and Microsoft Research **Nature Inspired Cooperative Strategies for Optimization (NICSO 2007)** Natalio Krasnogor, Vincenzo Nicosia, Mario Pavone, David Alejandro Pelta, 2008-05-14 Biological and natural processes have been a continuous source of inspiration for the sciences and engineering For instance the work of Wiener in cybernetics was influenced by feedback control processes observable in biological systems McCulloch and Pitts description of the artificial neuron was instigated by biological observations of neural mechanisms the idea of survival of the fittest inspired the field of evolutionary algorithms and similarly artificial immune systems ant colony optimisation automated self assembling programming membrane computing etc also have their roots in natural phenomena The second International Workshop on Nature Inspired Cooperative Strategies for Optimization NICSO was held in Acireale Italy during November 8 10 2007 The aim for NICSO 2007 was to provide a forum were the latest ideas and state of the art research related to cooperative strategies for problem solving arising from Nature could be discussed The contributions collected in this book were strictly peer reviewed by at least three members of the international programme committee to whom we are indebted for their support and assistance The topics covered by the contributions include several well established nature inspired techniques like Genetic Algorithms Ant Colonies Artificial Immune Systems Evolutionary Robotics Evolvable Systems Membrane Computing Quantum Computing Software Self Assembly Swarm Intelligence etc Intelligent Data Engineering and Automated Learning - IDEAL 2018 Hujun Yin, David Camacho, Paulo Novais, Antonio J. Tallón-Ballesteros, 2018-11-08 This two volume set LNCS 11314 and 11315 constitutes the thoroughly refereed conference proceedings of the 19th International Conference on Intelligent Data Engineering and Automated Learning IDEAL 2018 held in Madrid Spain in November 2018 The 125 full papers presented were carefully reviewed and selected from 204 submissions These papers provided a timely sample of the latest advances in data engineering and automated learning from methodologies frameworks and techniques to applications In addition to various topics such as evolutionary algorithms deep learning neural networks probabilistic modelling particle swarm intelligence big data analytics and applications in image recognition regression classification clustering medical and biological modelling and prediction text processing and social media analysis **Intelligent Data** Engineering and Automated Learning - IDEAL 2024 Vicente Julian, David Camacho, Hujun Yin, Juan M. Alberola, Vitor Beires Nogueira, Paulo Novais, Antonio Tallón-Ballesteros, 2024-11-19 This two volume set LNCS 15346 and LNCS 15347

constitutes the proceedings of the 25th International Conference on Intelligent Data Engineering and Automated Learning IDEAL 2024 held in Valencia Spain during November 20 22 2024 The 86 full papers and 6 short papers presented in this book were carefully reviewed and selected from 130 submissions IDEAL 2024 is focusing on Big Data Analytics and Privacy Machine Learning Deep Learning for Real World Applications Data Mining and Pattern Recognition Information Retrieval and Management Bio and Neuro Informatics and Hybrid Intelligent Systems and Agents

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Table of Contents Intelligent Data Engineering And Learning Ideal 98

- 1. Understanding the eBook Intelligent Data Engineering And Learning Ideal 98
 - The Rise of Digital Reading Intelligent Data Engineering And Learning Ideal 98
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Intelligent Data Engineering And Learning Ideal 98
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Intelligent Data Engineering And Learning Ideal 98
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Intelligent Data Engineering And Learning Ideal 98
 - Personalized Recommendations
 - Intelligent Data Engineering And Learning Ideal 98 User Reviews and Ratings
 - Intelligent Data Engineering And Learning Ideal 98 and Bestseller Lists
- 5. Accessing Intelligent Data Engineering And Learning Ideal 98 Free and Paid eBooks
 - Intelligent Data Engineering And Learning Ideal 98 Public Domain eBooks
 - Intelligent Data Engineering And Learning Ideal 98 eBook Subscription Services
 - Intelligent Data Engineering And Learning Ideal 98 Budget-Friendly Options

- 6. Navigating Intelligent Data Engineering And Learning Ideal 98 eBook Formats
 - o ePub, PDF, MOBI, and More
 - Intelligent Data Engineering And Learning Ideal 98 Compatibility with Devices
 - Intelligent Data Engineering And Learning Ideal 98 Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Intelligent Data Engineering And Learning Ideal 98
 - Highlighting and Note-Taking Intelligent Data Engineering And Learning Ideal 98
 - Interactive Elements Intelligent Data Engineering And Learning Ideal 98
- 8. Staying Engaged with Intelligent Data Engineering And Learning Ideal 98
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Intelligent Data Engineering And Learning Ideal 98
- 9. Balancing eBooks and Physical Books Intelligent Data Engineering And Learning Ideal 98
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Intelligent Data Engineering And Learning Ideal 98
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Intelligent Data Engineering And Learning Ideal 98
 - Setting Reading Goals Intelligent Data Engineering And Learning Ideal 98
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Intelligent Data Engineering And Learning Ideal 98
 - Fact-Checking eBook Content of Intelligent Data Engineering And Learning Ideal 98
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements

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