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عنوان مقاله:

Forecasting Euro-Yen exchange rate with hidden Markov model and a classification algorithm

محل انتشار:

دومین کنفرانس بین المللی تحقیق در عملیات ایران (سال: 1388)

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خلاصه مقاله:

The goal of this paper is forecasting the direction (increase or decrease) of EURJPY exchange rate in a day. For this purpose five major indicators are used. Then a hybrid approach using hidden Markov models and CART classification algorithms is developed. Proposed approach is used for forecasting direcation (increase or decrease) of Euro-Yen exchange rate in a day. Also the approach is used for forecasting differnece between intial and maximum (minimum) exchange rates in a day. Result of proposed method is compared with CART and neural network. Comparison shows .that the forecasting with proposed method has higher accuracy

کلمات کلیدی:

foreign exchange market, forecasting, CART classification algorithm, hidden Markov model, EURJPY exchange rate

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