

Andreas S. Weigend – List of Publications

BOOKS

1. *Computational Finance*. (1999) Abu-Mostafa, Y. S., B. LeBaron, A. W. Lo, and A. S. Weigend (Eds.) Proceedings of the Sixth International Conference on Computational Finance (CF99, New York, January 1999). Cambridge, MA: MIT Press.
2. *Data Mining in Finance*. (1997) Srivastava, A. N., and A. S. Weigend (Eds.) Special Issue of *International Journal of Neural Systems* 8(3). Singapore: World Scientific.
3. *Decision Technologies for Financial Engineering*. (1997) Weigend, A. S., Y. S. Abu-Mostafa, and A.-P. N. Refenes (Eds.) Proceedings of the Fourth International Conference on Neural Networks in the Capital Markets (NNCM'96, Pasadena, November 1996). Singapore: World Scientific.
4. *Neural Networks in Financial Engineering*. (1996) Refenes, A.-P. N., Y. Abu-Mostafa, J. Moody, and A. Weigend (Eds.) Proceedings of the Third International Conference on Neural Networks in the Capital Markets (NNCM'95, London, October 1995). Singapore: World Scientific.
5. *Time Series Prediction: Forecasting the Future and Understanding the Past*. (1994) Weigend, A. S., and N. A. Gershenfeld (Eds.) Santa Fe Institute Studies in the Sciences of Complexity XV; Proceedings of the NATO Advanced Research Workshop on Comparative Time Series Analysis (Santa Fe, May 1992). Reading, MA: Addison-Wesley.
6. *Proceedings of the 1993 Connectionist Models Summer School*. (1994) Mozer, M. C., P. Smolensky, D. S. Touretzky, J. L. Elman, and A. S. Weigend (Eds.) (Boulder, June 1993). Hillsdale, NJ: Erlbaum.

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4. A Bootstrap Evaluation of the Effect of Data Splitting on Financial Time Series (1998) LeBaron, B., and A. S. Weigend. *IEEE Transactions on Neural Networks* 9, p. 213-220.
5. Exploiting Local Relations as Soft Constraints to Improve Forecasting (1998) Weigend, A. S., and H. G. Zimmermann. *Journal of Computational Intelligence in Finance* 6, p. 14-23.
6. A First Application of Independent Component Analysis to Extracting Structure from Stock Returns (1997) Back, A. D., and A. S. Weigend. *International Journal of Neural Systems* 8, p. 473-484.
7. Nonlinear Trading Models Through Sharpe Ratio Maximization (1997) Choey, M., and A. S. Weigend. *International Journal of Neural Systems* 8, p. 417-431.
8. Modeling Volatility Using State Space Models (1997) Timmer, J., and A. S. Weigend. *International Journal of Neural Systems* 8, p. 385-398.
9. Time Series Analysis and Prediction using Gated Experts with Application to Energy Demand Forecasts (1996) Weigend, A. S. *Applied Artificial Intelligence* 10, p. 583-624.

10. Nonlinear Gated Experts for Time Series: Discovering Regimes and Avoiding Overfitting (1995) Weigend, A. S., M. Mangeas, and A. N. Srivastava. *International Journal of Neural Systems* 6, p. 373-399.
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