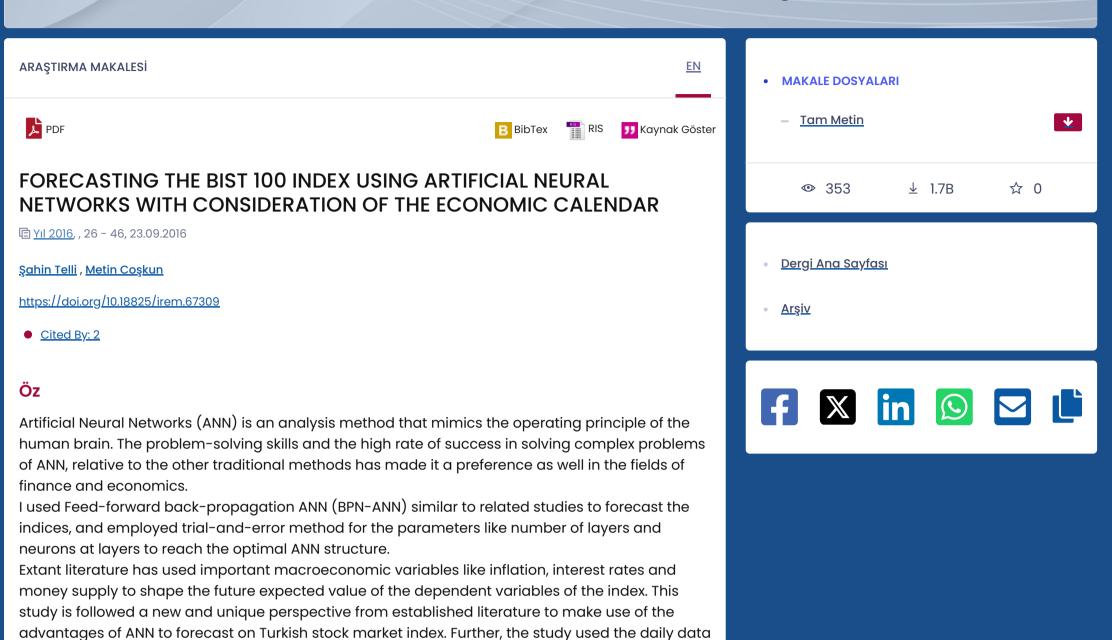
## **International Review of Economics and Management**



Toplam **0** adet kaynakça vardır.

**Anahtar Kelimeler** 

Interpretations

Ayrıntılar	
Bölüm	MAKALELER
Yazarlar	<u>Şahin Telli</u>
	<u>Metin Coşkun</u>
Yayımlanma Tarihi	23 Eylül 2016
Gönderilme Tarihi	5 Ocak 2017
Yayımlandığı Sayı	<u>Yıl 2016</u>

between 29th July and 15th November of 2015 for BIST 100, including codified economic calendar events and major parities, dollar index and indices as variables. Due to the expected technical superiority of the system as a result of the nature of the variables to be used, a higher forecast performance is expected, even with the occurrence of events outside the scope, like important

contribution to literature will be developed into an important tool that can be utilized by investors. Among several models, 18-20-1 structured MLP has best explanatory level with 0.893 R2 and 0.207 MSE values. This was followed the 18-16-1 structured MLP which had the minimum MSE as 0.025 and 0.88 R2. These are models 1 and 2 respectively. It is also observed that ECE (Economic Calendar Events) and 'Other' variables have notable effects that explain on the fluctuation of the index. Similarly, the two variables have shown their significant in other models as well. Prediction of opening is more successful than closing. ECE has greater success forecasting open prices.

political developments. The expected results of this study, other than being an immense

Explanations of Economic Data, Economic Calendar, Artificial Neural Networks, Investor

## Kaynak Göster

APA

Telli, Ş., & Coşkun, M. (2016). FORECASTING THE BIST 100 INDEX USING ARTIFICIAL NEURAL NETWORKS WITH CONSIDERATION OF THE ECONOMIC CALENDAR. International Review of Economics and Management, 4(3), 26-46. https://doi.org/10.18825/irem.67309 Ľ

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<u>TEKNİK GÖSTERGELERİ MAKİNE ÖĞRENİMİ MODELLERİNE ENTEGRE EDEREK ŞEHİR ENDEKSİ</u> HAREKETİNİN YÖNÜNÜ TAHMİN ETMEYE YÖNELİK BİR YAKLAŞIM

Hitit Sosyal Bilimler Dergisi https://doi.org/10.17218/hititsbd.979391

<u>BİST 100 ENDEKSINİN YAPAY SİNİR AĞLARI ve ARMA MODELİ İLE TAHMİNİ</u>

Muhasebe ve Finans İncelemeleri Dergisi Lokman KANTAR https://doi.org/10.32951/mufider.725722