Tactical asset allocation: an artificial neural network based model

Publisher: IEEE

C.A. Casas **All Authors**

Abstract: An artificial neural network was trained to support a tactical asset allocation investment strategy. The allocation strategy considers three asset classes: US stocks, bon... **View more**

Metadata

Abstract:

An artificial neural network was trained to support a tactical asset allocation investment strategy. The allocation strategy considers three asset classes: US stocks, bonds and money market. The neural network was trained to forecast the probability that each asset class would outperform the other two by the end of a one-month period. The neural network was trained with the backpropagation algorithm. A tactical asset allocation portfolio was invested in the asset class expected to have the best performance

Contents

Sign in to Continue Reading

Authors

Figures

References

Citations

Keywords

Metrics