



#### **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

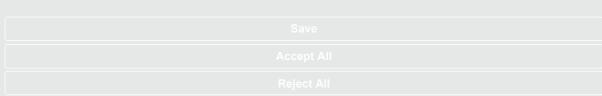
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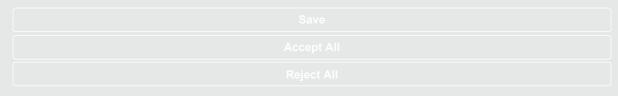
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