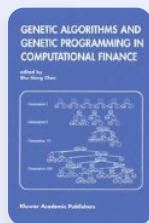


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Genetic Algorithms In Economics and Finance: Forecasting Stock Market Prices And Foreign Exchange — A Review

| Chapter

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Genetic Algorithms and Genetic Programming in Computational Finance

[Adrian E. Drake](#) & [Robert E. Marks](#)

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Abstract

After a brief overview of the history of the development and application of genetic algorithms and related simulation techniques, this chapter describes alternative implementations of the genetic algorithm, their strengths and weaknesses. Then follows an overview of published applications in finance, with particular focus on the papers of Bauer, Pereira, and Colin in foreign exchange trading. Many other rumored applications remain unpublished.

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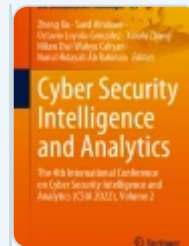
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Author information

Authors and Affiliations

**Sirius International Insurance Corporation ABB Financial Services Group ,
Stockholm, Sweden**

Adrian E. Drake

**Australian Graduate School of Management, Universities of New South
Wales and Sydney UNSW, Sydney, 2052, Australia**

Robert E. Marks

Editor information

Editors and Affiliations

Department of Economics, National Chengchi University, Taiwan

Shu-Heng Chen

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