Identification of the Head-and-Shoulders Technical Analysis Pattern with Neural Networks

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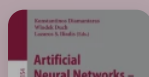
Artificial Neural Networks – ICANN

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images, in a manner similar to the one used in hand-written character and digit recognition. Our approach is tested on new simulated price series using a rolling window of variable size. The results are very promising with an overall correct classification rate of 97.1%.

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