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Trading futures spread portfolios: applications of higher order and recurrent networks

Christian L. Dunis, Jason Laws & Ben Evans

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Abstract

This paper... of a port... forecast... model... (MLP)... are emp... filters ar... these ar... correlati... model is... and also

the context... spread... fair value... perceptron... ing filters... different... turn, and... filter,... sample... t-of-sample

Notes

1. See, for example, Tucker ([2000](#)) and Ross ([2003](#)).
2. See, for example, Girma and Paulson ([1998](#)) and Salcedo ([2004a](#), [2004b](#)).
3. See, for example, MacKinlay and Ramaswamy ([1988](#)), Yadav and Pope ([1990](#)), Chung ([1991](#)), and among others.
4. Notable exceptions include Billingsley and Chance ([1988](#)), Board and Sutcliffe ([1996](#)), Butterworth and Holmes ([2002](#)), and Butterworth and Holmes ([2003](#)).
5. Leg_1 being the first contract under consideration.
6. Leg_2 being the second contract under consideration.
7. NYMEX Europe has traded the Brent crude oil contracts since September 2005.
8. It has been decided that for ease of calculation, any round turn commission (~0.03%) be ignored.

9. Associates, such as smell and [Bos \(1994\)](#).
10. Under threshold - is the model - sample; Correlation; after, optimize of the trans; tage return; ualized standard; down of the model; [Equation \(2\)](#); Ann. Tra



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