Original Articles

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

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## Abstract

This pap... ...he context
of a port... ...spread
forecast... ...fair value
model a... ...perceptron
(MLP), re... ...ing filters
are e... ...different
filter... ...turn, and
these ar... ...ilter,
correlati... ...ample
model is... ...t-of-sample
and also

🔍 Keywords: futures spreads | cointegration | trading filters | higher order networks | recurrent networks

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# 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.  Associative recall is the act of associating two seemingly unrelated entities, such as smell and colour. For more information, see Karayiannis and Venetsanopoulos (1994).

10. Unfiltered – is the model statistics without the application of a filter; Threshold – is the mod                    -sample; Correlati                           ter, optimize                           of the transitiv                          itage returns                          ualized stan                          down of the mode,                          quation (2); Ann. Tra

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