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

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Abstract

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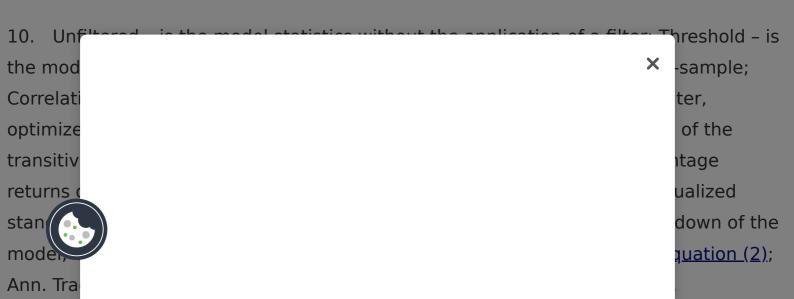
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Q Keywords: futures spreads cointegration trading filters

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. Leg₁ being the first contract under consideration.
- 6. Leg₂ 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 $(\sim 0.03\%)$ 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).



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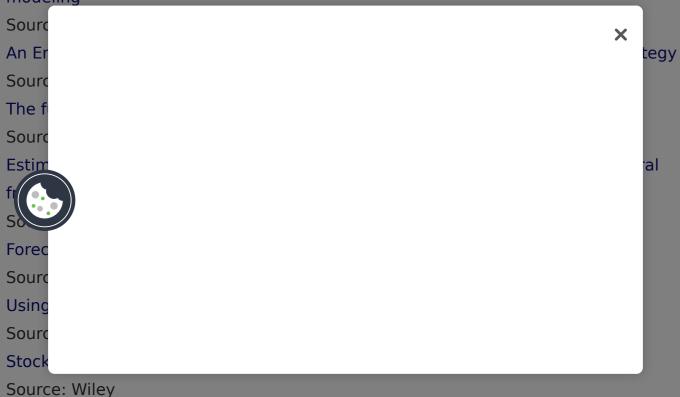
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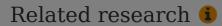


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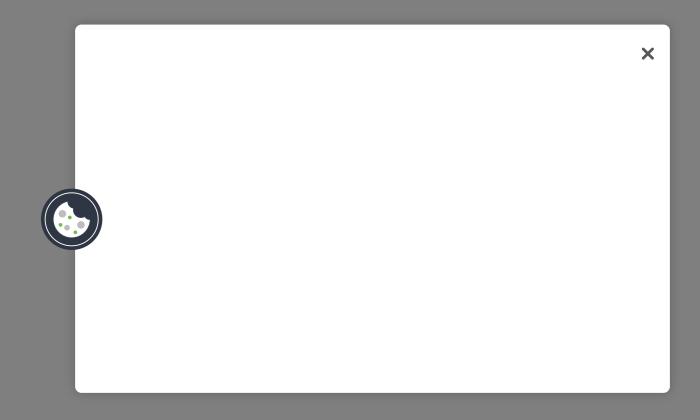
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