

UTILIZAREA REȚELELOR NEURONALE ARTIFICIALE (RNA) ÎN PROGNOZELE FINANCIARE

USING ARTIFICIAL NEURAL NETWORKS (ANN) IN FINANCIAL FORECASTING

Prof.dr.ing. Corneliu NEAGU

Ing.drd. Ecaterina DIACONU

Universitatea Politehnica din București

Abstract: Because of demonstrated success in applications of templates recognition, document analysis, image processing, financial modeling, optimization, production etc., RNA is increasingly used in solving the most diverse problems. This article analyses ANN as a mean of financial forecasting. In this regard, a brief theoretical description is presented, as well as some recent applications of ANN in financial markets and a prognosis of financial behavior of economic agents and people of our country.

Keywords: neural networks, architectures, training algorithms, forecasting, financial behavior.