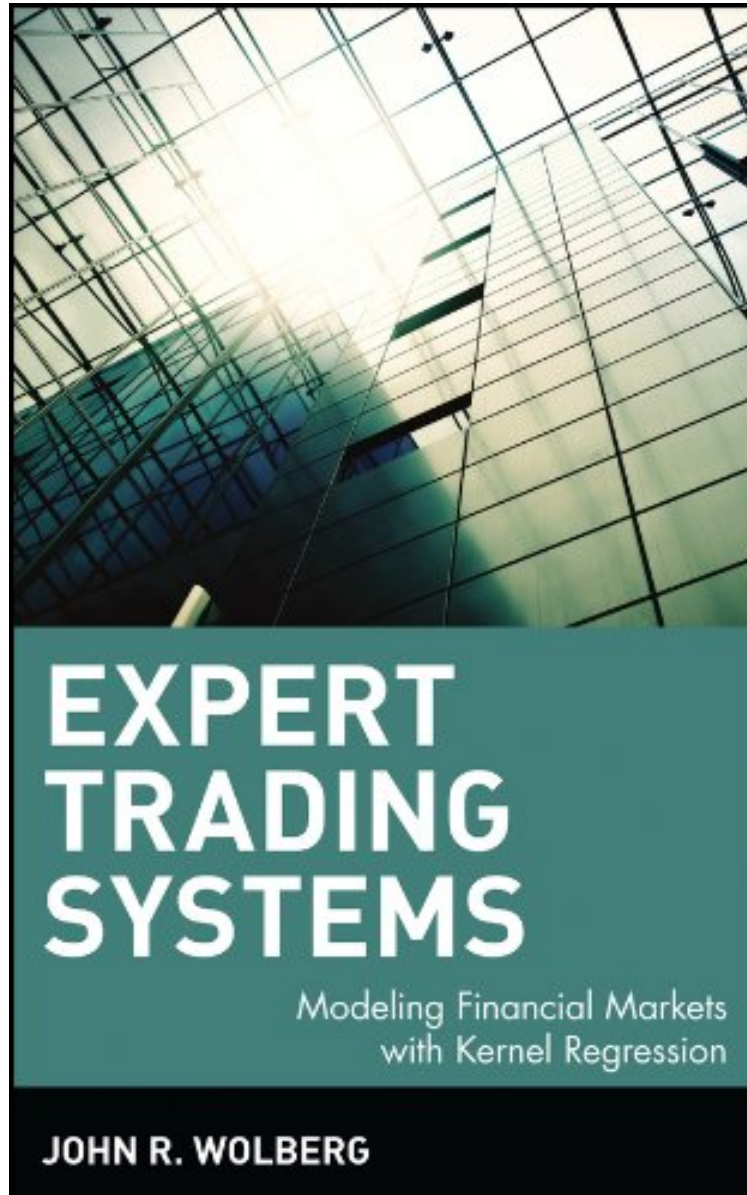


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## Expert Trading Systems: Modeling Financial Markets with Kernel Regression (Wiley Trading)

*John R. Wolberg*

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With the proliferation of computer programs to predict market direction, professional traders and sophisticated individual investors have increasingly turned to mathematical modeling to develop predictive systems. Kernel regression is a popular data modeling technique that can yield useful results fast. Provides data modeling methodology used to develop trading systems. \* Shows how to design, test, and measure the significance of results John R. Wolberg (Haifa, Israel) is professor of mechanical engineering at the Haifa Institute in Israel. He does research and consulting in data modeling in the financial services area.