Abstract

Forecasting exchange rates is an important financial problem that is receiving increasing attention especially because of its difficulty and practical applications. Many financial institutions evaluate prediction algorithms using the percentage of times that the algorithm predicts the right trend from today until some time in the future. And research efforts on ANNs for forecasting exchange rates are also considerable. In this paper, the writer attempt to provide a survey of research in this area. Several design factors significantly impact the accuracy of neural network forecasts. These factors include the selection of input variables, preparing data, and network architecture. There is no consensus about the factors

Key: forecasting, financial, ANN, accuracy.