

Soft Computing and Financial Engineering

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Abstract

One of the interesting subjects actuaries are (or should be) involved with is personal financial planning (PFP). On the liability side of PFP are the contingencies actuaries traditionally deal with and on the asset side are the financial risks associated with financial engineering. This study focuses on the soft computing aspects of the financial engineering portion of PFP.

Soft computing (SC) has been applied to a number of systems in financial engineering, and in many cases has demonstrated better performance than competing approaches. The purpose of this research is to investigate the extent of these applications and to document the manner in which the SC technologies were implemented.

Keywords: soft computing, financial engineering, neural networks, fuzzy logic, genetic algorithms

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Soft Computing In Financial Engineering

**Oscar Castillo, Patricia Melin, Witold
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