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Comparison of explicit and not explicit mathematical methods of financial forecasting

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In most cases, explicit methods are used for the tasks of financial forecasting. The modern possibilities of computer technology already allow the use of neural networks for such problems, but the volumes of their application for forecasting are still not large.

This article compares explicit methods, such as the Capital Asset Pricing Model (CAPM) and linear time series, with the results of forecasting obtained as a result of the application of neural networks.

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