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Forecasting neural network model with novel CID learning rate and EEMD algorithms on energy market

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Highlights

- A novel neural network model CID-STNN is firstly proposed to forecasting crude oil time series.
- Complexity invariant distance is firstly used on learning rate to improve forecast accuracy.
- Intrinsic mode functions by ensemble empirical mode decomposition are used to train the model.
- The comparison results show that CID-STNN model has a better fitting ability than other models.

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