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AIRMS: A RISK MANAGEMENT TOOL USING MACHINE LEARNING

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Highlights

- Development of two AI risk management systems based on ANNs and decision trees.
- Determine the most proper evaluation metric based on MRB channel trading strategy.
- Application of walk-forward test to define the models for each year/currency pair.
- Usage of the two developed AIRMSs to predict future trades.
- Performance comparison between produced via AIRMS portfolios to the initial ones.

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