

For all time series I used the same methodology and the same model structure.

I used my own algorithm which is a special case of fully-recurrent neural network learned with M.A.P (Bayesian), leventberg and genetic algorithm. Number of neurons, number of links, number of paths, number of layer, learning algorithm parameters, transfer function, activation function and the choice of input are manage by genetic algorithm.

The input parameters are lags variable.

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