

Contents

1 Natural Computing in Computational Finance (Volume 4): Introduction	
<i>Anthony Brabazon, Michael O'Neill, Dietmar Maringer</i>	1
2 Calibrating Option Pricing Models with Heuristics	
<i>Manfred Gilli, Enrico Schumann</i>	9
3 A Comparison between Nature-Inspired and Machine Learning Approaches to Detecting Trend Reversals in Financial Time Series	
<i>Antonia Azzini, Matteo De Felice, Andrea G.B. Tettamanzi</i>	39
4 A Soft Computing Approach to Enhanced Indexation	
<i>Nikos S. Thomaidis</i>	61
5 Parallel Evolutionary Algorithms for Stock Market Trading Rule Selection on Many-Core Graphics Processors	
<i>Piotr Lipinski</i>	79
6 Regime-Switching Recurrent Reinforcement Learning in Automated Trading	
<i>Dietmar Maringer, Tikesh Ramtohul</i>	93
7 An Evolutionary Algorithmic Investigation of US Corporate Payout Policy Determination	
<i>Alexandros Agapitos, Abhinav Goyal, Cal Muckley</i>	123
8 Tackling Overfitting in Evolutionary-Driven Financial Model Induction	
<i>Clíodhna Tuíte, Alexandros Agapitos, Michael O'Neill, Anthony Brabazon</i> ...	141
9 An Order-Driven Agent-Based Artificial Stock Market to Analyze Liquidity Costs of Market Orders in the Taiwan Stock Market	
<i>Yi-Ping Huang, Shu-Heng Chen, Min-Chin Hung, Tina Yu</i>	163

10 Market Microstructure: A Self-Organizing Map Approach to Investigate Behavior Dynamics under an Evolutionary Environment
Michael Kampouridis, Shu-Heng Chen, Edward Tsang 181

Author Index 199

Subject Index 201