Abstract

Currency crises remain to be an important problem for economies around the world. Especially emerging markets are vulnerable to this type of crises. The complex nature of currency crises
result in disappointment in out-of-sample experiments of traditional methods. In this study we used rough set theory for predicting possible currency crises and tested our model with macroeconomic data from Turkey.

Reference

Currency Crises Prediction with Rough Set Theory


Index Terms

Computer Science
Pattern Recognition

Key words

Currency crises
currency crisis prediction
rough
set theory
data mining