

## Referências Bibliográficas

- [1] BOENDER, G. C. E.; P. V. AALST, F. H.. **Modelling and management of assets and liabilities of pension plans in the netherlands.** Worldwide Asset and Liability Modeling, 1998. 1.1
- [2] BOSER, B. E.; GUYON, I. M. ; VAPNIK, V. N.. **A training algorithm for optimal margin classifiers.** Annual Workshop on Computational Learning Theory, p. 144–152, 1992. 3.2
- [3] BURGESS, C. J. C.. **A tutorial on support vector machines for pattern recognition.** Data Mining and Knowledge Discovery, 2:121–167, 1998. (document), 3.2, 3.2
- [4] CHANG, C. C.; LIN, C. J.. **Libsvm : a library for support vector machines, software available at <http://www.csie.ntu.edu.tw/~cjlin/libsvm>.** 2001. 3.7
- [5] CHONG, E. K. P.; ZAK, S. H.. **An Introduction to Optimization.** John Wiley & Sons, 2nd. edition, 2001. 2.1
- [6] CORTES, C.; VAPNIK, V.. **Support vector networks.** Machine Learning, 20(3):273–297, 1995. 3.2
- [7] CRISTIANINI, N.; SHAWE-TAYLOR, J.. **An Introduction to Support Vector Machines and Other Kernel-based Learning Methods.** Cambridge University Press, 2000. (document), 2, 3.1.1, 3.2, 3.5, 3.5.1
- [8] DERT, C.. **A dynamic model for asset liability management for defined benefit pension funds.** Worldwide Asset and Liability Modeling, 1998. 1.1
- [9] FUKUDA, R.; LOPES, H. ; VEREDA, L.. **Estimating var models for the term structure of interest rates.** IME 2006 Conference at Leuven, 2006. 1
- [10] GAO, J. B.; GUNN, S. R. ; HARRIS, C. J.. **Mean field method for the support vector machine regression.** Neurocomputing, 2001. 1

- [11] KIM, K.. **Financial time series forecasting using support vector machines.** *Neurocomputing*, 55:307–319, 2003. 1, 5.1
- [12] KUZMAN, H.. **A support vector machine for avo interpretation.** 2003 SEG Abstracts, p. 181–184, 2003. 1
- [13] LI, J.. **Multiatributes pattern recognition for reservoir prediction.** *Innovation: 2005 CSEG National Convention*, p. 205–208, 2005. 1
- [14] MARTIN, C.. **Prognóstico de demanda de potência elétrica para planejamento e operação de sistemas elétricos.** Universidade Federal de Santa Catarina. Tese apresentada ao Curso de Pós-Graduação em Engenharia de Produção, 2005. 3.2
- [15] MULLER, K. R.; SMOLA, A. J.; RATSCH, G.; SCHÖLKOPF, B.; KOHLMORGEN, J. ; VAPNIK, V.. **Predicting time series with support vector machines.** In W. Gerstner, A. Germond, M. Hasler, and J.D. Nicoud, editors, *Artificial Neural Networks ICANN'97*, 1327:999–1004, 1997. 3.3.2
- [16] **R project url (2007) .** <http://www.r-project.org/>. 3.7
- [17] SCHÖLKOPF, B.. **The kernel trick for distances.** Technical report, Microsoft Research, 2000. 3.5.1
- [18] SCHÖLKOPF, B.; SMOLA, A. J.. **Learning with kernels: Support Vector Machines, Regularization, Optimization, and Beyond.** The MIT Press, 2001. (document), 3.3.1, 3.3, 3.4, 3.5.1, 3.7
- [19] SCHÖLKOPFT, B.; BURGESS, C. J. C. ; SMOLA, A. J.. **Advances in kernel methods.** 1998. 1
- [20] SCHÖLKOPFT, B.; BURGESS, C. J. C. ; VAPNIK, V.. **Extracting support data for a given task.** In: U. M. Fayyad and R. Uthurusamy (eds):*Proceedings, First International Conference and Knowledge Discovery and Data Mining*, p. 252–257, 1995. 1
- [21] SILVA, A. P. A.; FERREIRA, V. H.. **On eletric load forecasting and neural networks.** 4th International Institute of Forecasters' Workshop, 2007. 3.2
- [22] SMOLA, A. J.. **Regression estimation with support vector learning machines.** Master's thesis. Physik Department, Technische Universität München, 1996. (document), 3.6

- [23] SMOLA, A. J.; SCHÖLKOPF, B.. **A tutorial on support vector regression**. *Statistics and Computing*, 14(3):199–222, 2003. 3.2
- [24] S.RÜPING. **Svm kernels for time series analysis**. CS Departament, AI Unit, University of Dortmund, 2001. 3.5.1
- [25] TAY, F. E. H.; CAO, L.. **Application of support vector machines in financial time series forecasting**. *Omega*, 29:309–317, 2001. 1, 5.1, 7
- [26] TIKHONOV, A. N.. **On solving ill-posed problem and method of regularization**. *Dokl. Akad. Nauk USSR*, 153:501–504, 1963. 3.3.1
- [27] VAPNIK, V.; CHERVONENKIS, A.. **A note on one class of perceptrons**. *Automation and Remote Control*, 25, 1964. 3.2
- [28] VAPNIK, V.; LERNER, A.. **Pattern recognition using generalized portrait method**. *Automation and Remote Control*, 24:774–780, 1963. 3.2
- [29] V.VAPNIK. **Statistical Learning Theory**. Wiley, 1998. (document), 2, 3.2, 3.1, 3.3.1, 3.5.1
- [30] V.VAPNIK. **The Nature of Statistical Learning Theory**. Springer-Verlag, 2nd. edition, 2000. (document), 1, 1.1, 1, 3.2, 3.3.1
- [31] ZHAO, B, Z. H.. **Nonlinear classification of avo attributes using svm**. *Nonlinear Geophysics*, 25, 2005. 1