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A multiple support vector machine approach to stock index forecasting with mixed frequency sampling

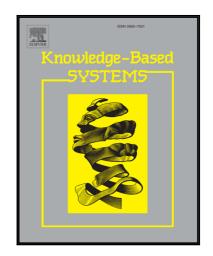
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A multiple support vector machine approach to stock index forecasting with mixed

frequency sampling

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Abstract

The independent variables commonly used to predict the stock price index usually contain data sampled at different frequencies, and simultaneously, there exist multiple outputs. However,

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