

Accepted Manuscript

Forecasting Stock Market Index Daily Direction: a Bayesian Network Approach

Luciana S. Malagrino, Norton T. Roman, Ana M. Monteiro

PII: S0957-4174(18)30185-4
DOI: [10.1016/j.eswa.2018.03.039](https://doi.org/10.1016/j.eswa.2018.03.039)
Reference: ESWA 11886



To appear in: *Expert Systems With Applications*

Received date: 21 February 2017
Revised date: 26 February 2018
Accepted date: 22 March 2018

Please cite this article as: Luciana S. Malagrino, Norton T. Roman, Ana M. Monteiro, Forecasting Stock Market Index Daily Direction: a Bayesian Network Approach, *Expert Systems With Applications* (2018), doi: [10.1016/j.eswa.2018.03.039](https://doi.org/10.1016/j.eswa.2018.03.039)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

Highlights

- A Bayesian Network is proposed to forecast the São Paulo Exchange main index's closing direction
- Network designed to reflect some intuitive dependencies amongst inter-continental markets
- Simple and intuitive model with results comparable to those of the related literature

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/6854954>

Download Persian Version:

<https://daneshyari.com/article/6854954>

[Daneshyari.com](https://daneshyari.com)