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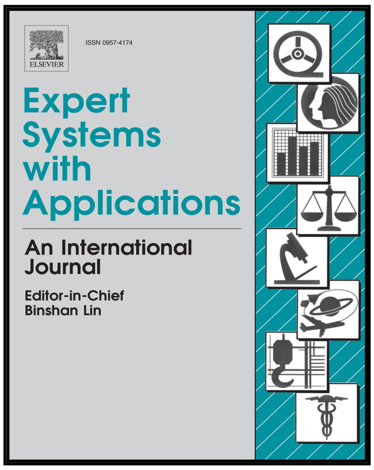


Forecasting Stock Market Index Daily Direction: a Bayesian Network Approach

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**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