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Title: A hybrid financial trading support system using multi-category classifiers and random forest

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- A hybrid decision support system is proposed for algorithmic trading in the financial market.
- Technical indicators and oscillators are used as input variables.
- “Buy/Hold/Sell” trading signals are generated using WMGEPSSVM multi-class classifier.
- Random forest is employed to discover the optimal feature subset from a set of technical indicators.
- Empirical findings confirm the effectiveness of hybrid WMGEPSSVM in the real market scenarios having bullish, bearish or flat trend.

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