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Random forests-based extreme learning machine ensemble for multi-regime time series prediction

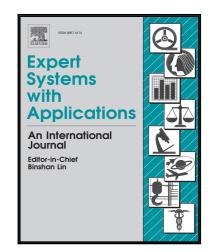
Lin Lin, Fang Wang, Xiaolong Xie

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Highlights

- The random forests-based extreme learning machine ensemble model is proposed
- The model can be accurate, stable and efficient in time series prediction
- The multi-regime approach is used to handle multi-regime time series
- The model and the approach are combined to predict multi-regime time series



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