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A Feature Weighted Support Vector Machine and K-Nearest Neighbor Algorithm for Stock Market Indices Prediction

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**Highlights**

- A detailed theory of feature weighted SVM(FWSVM).
- A detailed theory of feature weighted K-nearest neighbor(FWKNN).
- Forecasting short-term medium-term and long-term stock indices using FWSVM-FWKNN.
- Experiments show that the proposed approach performs better.

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