

Accepted Manuscript

Bias effect on predicting market trends with EMD

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PII: S0957-4174(17)30208-7
DOI: [10.1016/j.eswa.2017.03.053](https://doi.org/10.1016/j.eswa.2017.03.053)
Reference: ESWA 11211



To appear in: *Expert Systems With Applications*

Received date: 27 December 2016
Revised date: 23 March 2017
Accepted date: 24 March 2017

Please cite this article as: Dennis Carnelossi Furlaneto, Luiz S. Oliveira, David Menotti, George D.C. Cavalcanti, Bias effect on predicting market trends with EMD, *Expert Systems With Applications* (2017), doi: [10.1016/j.eswa.2017.03.053](https://doi.org/10.1016/j.eswa.2017.03.053)

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Highlights

- Ensemble Empirical Mode Decomposition is used for trend prediction of market indexes.
- Using EMD as a pre-processing step is shown to add look-ahead bias.
- We designed a protocol that eliminates look-ahead bias.
- 8 market indexes and 4 different models were tested as part of the study.
- In contrast with published results, EEMD did not prove to be advantageous in general.

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