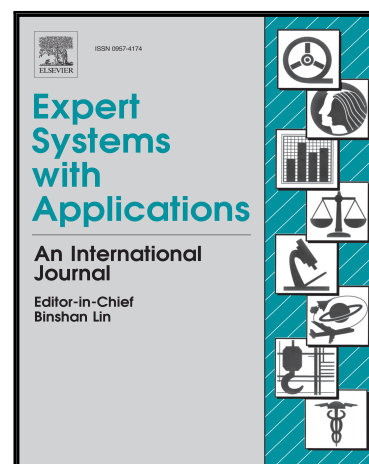


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Improving stock index forecasts by using a new weighted fuzzy-trend time series method

Abel Rubio, José D. Bermúdez, Enriqueta Vercher

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Highlights

- Define a new technical indicator for measuring the trend of the fuzzy time series
- Introduce a new weighted fuzzy-trend time series method to forecast stock indices
- Compare ex-post performances of weighted FTS methods using stock market indices
- Assess statistical significance of ex-post forecast accuracy for weighted FTS methods

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